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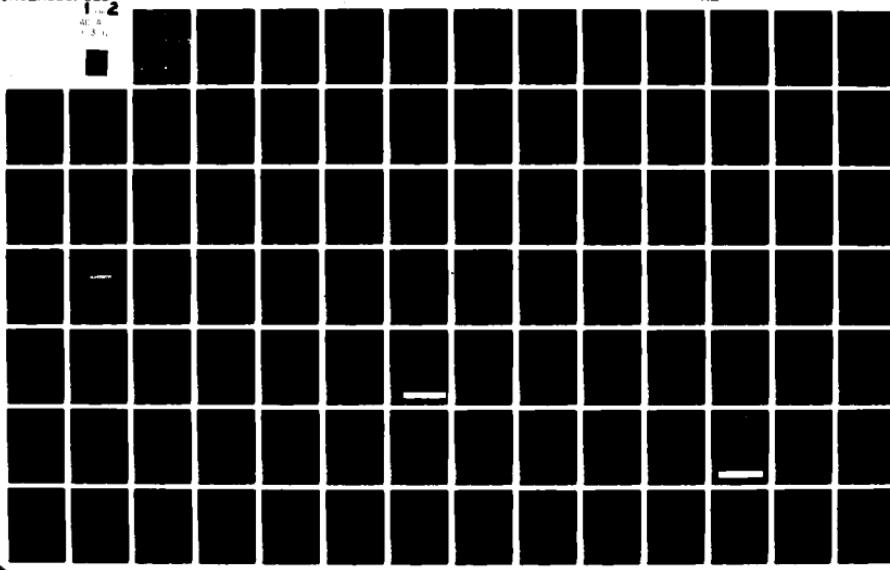
GENERAL ELECTRIC CO UTICA NY AEROSPACE ELECTRONIC SY--ETC F/6 20/11  
COMPUTATION METHODS, (U)  
MAR 80 R G LAMBERT

N00019-78-C-0407

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6 COMPUTATION METHODS

10 R.G. LAMBERT

THIS WORK WAS PERFORMED ON NAVY CONTRACT N00019-78C-0407

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REPORT DOCUMENTATION PAGE		READ INSTRUCTIONS BEFORE COMPLETING FORM
1. REPORT NUMBER	2. GOVT ACCESSION NO.	3. RECIPIENT'S CATALOG NUMBER
4. TITLE (and Subtitle)  Computation Methods		5. TYPE OF REPORT & PERIOD COVERED
7. AUTHOR(s)  R. G. Lambert		6. PERFORMING ORG. REPORT NUMBER  Navy Contract N00019-78-C-0407
9. PERFORMING ORGANIZATION NAME AND ADDRESS  General Electric Company Aerospace Electronic Systems Division Utica, New York 13503	10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS	
11. CONTROLLING OFFICE NAME AND ADDRESS  Naval Electronic Systems Command Washington, D.C. 20360 Attn: Code 8131	12. REPORT DATE  March 1980	13. NUMBER OF PAGES  122
14. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office)	15. SECURITY CLASS. (of this report)  Unclassified	
16. DISTRIBUTION STATEMENT (of this Report)  Distribution Unlimited. Approved for public release.		
17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report)		
18. SUPPLEMENTARY NOTES		
19. KEY WORDS (Continue on reverse side if necessary and identify by block number)		
20. ABSTRACT (Continue on reverse side if necessary and identify by block number)		

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## COMPUTATION METHODS BASIC FUNCTIONS

### INTRODUCTION

The computation methods described in this section are for use in fatigue analyses. The functions to be computed are the Gamma Function, the two Incomplete Gamma Functions, an Error Function and its Inverse, a Probability of Failure Function, and a transcendental accelerated test level function.

These methods are intended to be user oriented. The user is given a choice of methods. Tables and interpolation methods are included for those who prefer to use tables. Techniques are also included for use with calculators, with the modern TI-59, HP-67, HP-34C and HP-41C Programmable Calculators and with large computers (i.e. Basic Language). Both numerical integration and closed form equation methods are given. Examples using each method are worked out. Computer program listings are also shown.

It should be noted that the same programs can be used for both the HP-67 and HP-41C programmable calculators. Only the HP-67 is referred to in the listings for simplicity.

## A. GAMMA FUNCTION COMPUTATION

Definition:

The Gamma Function is defined as follows:

$$\Gamma(\alpha) = \int_0^{\infty} x^{\alpha-1} e^{-x} dx$$

$\Gamma(\alpha)$  is undefined for  $\alpha = 0$  and for negative integer values of  $\alpha$ .

For fatigue analyses  $\alpha > 1$ . Figure 1 shows  $\Gamma(\alpha)$  versus  $\alpha$  for  $0 < \alpha < 4$ . The curve increases monotonically for  $\alpha > 4$ .

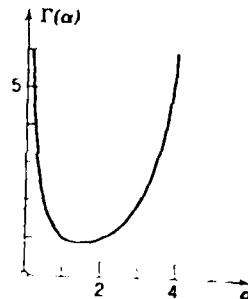


Figure 1 Plot of Gamma Function Versus  $\alpha$

## TABULAR METHOD

Table I (Table 6.1 pages 267-270 of Abramowitz [1]) gives values to ten places of  $\Gamma(\alpha)$  versus  $\alpha$  for  $1 \leq \alpha \leq 2$ . Table II (Table 6.3 pages 272, 273 of Abramowitz [1]) gives values to eleven places of  $\Gamma(\alpha)$  for integer and half-integer values of  $\alpha$  for  $1 \leq \alpha \leq 101$ .

### EXAMPLE

FIND:  $\Gamma(1.225)$

SOLUTION: In Table I (Table 6.1 page 267 [1])

$$\Gamma(1.225) = 0.9119156071$$

### EXAMPLE:

FIND:  $\Gamma(8.5)$

SOLUTION: In Table II (Table 6.3 page 272 [1])

$$\Gamma(8.5) = 1.4034407 \times 10^4$$

The following expression can be used recursively:

$$\Gamma(\alpha) = (\alpha-1) \Gamma(\alpha-1)$$

### EXAMPLE:

FIND:  $\Gamma(5.64)$

SOLUTION:  $\Gamma(5.64) = 4.64 \times 3.64 \times 2.64 \times 1.64 \times \Gamma(1.64)$

In Table 6.1 page 269 [1]

$$\Gamma(1.64) = 0.8986420302$$

$$\therefore \Gamma(5.64) = 65.71338911$$

Table I GAMMA FUNCTION ( $1 \leq \alpha \leq 2$ )

## GAMMA FUNCTION AND RELATED FUNCTIONS

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## GAMMA, DIGAMMA AND TRIGAMMA FUNCTIONS

Table 6.1

$x$	$\Gamma(x)$	$\ln \Gamma(x)$	$\psi(x)$	$\psi'(x)$	
1.000	1.00000 00000	0.00000 00000	-0.57721 56649	1.64493 40668	0.000
1.005	0.99713 85354	-0.00286 55666	-0.56902 09113	1.63299 41567	0.005
1.010	0.99432 58512	-0.00569 03079	-0.56088 54579	1.62121 35283	0.010
1.015	0.99156 12888	-0.00847 45187	-0.55280 85156	1.60958 91824	0.015
1.020	0.98884 42033	-0.01121 84893	-0.54478 93105	1.59811 81919	0.020
1.025	0.98617 39633	-0.01392 25067	-0.53682 70828	1.58679 76993	0.025
1.030	0.98354 99506	-0.01658 68539	-0.52892 10873	1.57562 49154	0.030
1.035	0.98097 15606	-0.01921 18101	-0.52107 05921	1.56459 71163	0.035
1.040	0.97843 82009	-0.02179 76511	-0.51327 48789	1.55371 16426	0.040
1.045	0.97594 92919	-0.02434 46490	-0.50553 32428	1.54296 58968	0.045
1.050	0.97350 42656	-0.02685 30725	-0.49784 49913	1.53235 73421	0.050
1.055	0.97110 25663	-0.02932 31868	-0.49020 94448	1.52188 35001	0.055
1.060	0.96874 36495	-0.03175 52537	-0.48262 59358	1.51154 19500	0.060
1.065	0.96642 69823	-0.03414 95318	-0.47509 38088	1.50133 03259	0.065
1.070	0.96415 20425	-0.03650 62763	-0.46761 24199	1.49124 63164	0.070
1.075	0.96191 83189	-0.03882 57395	-0.46018 11367	1.48128 76622	0.075
1.080	0.95972 53107	-0.04110 81702	-0.45279 93380	1.47145 21556	0.080
1.085	0.95757 25273	-0.04335 38143	-0.44546 64135	1.46173 76377	0.085
1.090	0.95545 94882	-0.04556 29148	-0.43818 17635	1.45214 19988	0.090
1.095	0.95338 57227	-0.04773 57114	-0.43094 47988	1.44266 31755	0.095
1.100	0.95135 07699	-0.04987 24413	-0.42375 49404	1.43329 91508	0.100
1.105	0.94935 41778	-0.05197 33384	-0.41661 16193	1.42404 79514	0.105
1.110	0.94739 55040	-0.05403 86341	-0.40951 42761	1.41490 76482	0.110
1.115	0.94547 43149	-0.05606 85568	-0.40246 23611	1.40587 63535	0.115
1.120	0.94359 01856	-0.05806 33325	-0.39545 53339	1.39695 22213	0.120
1.125	0.94174 26997	-0.06002 31841	-0.38849 26633	1.38813 34449	0.125
1.130	0.93993 14497	-0.06194 83322	-0.38157 38268	1.37941 82573	0.130
1.135	0.93815 60356	-0.06383 89946	-0.37469 83110	1.37080 49288	0.135
1.140	0.93641 60657	-0.06569 53867	-0.36786 56106	1.36229 17670	0.140
1.145	0.93471 11562	-0.06751 77212	-0.36107 52291	1.35387 71152	0.145
1.150	0.93304 09311	-0.06930 62087	-0.35432 66780	1.34555 93520	0.150
1.155	0.93140 50217	-0.07106 10569	-0.34761 94768	1.33733 68900	0.155
1.160	0.92980 30666	-0.07278 24716	-0.34095 31528	1.32920 81752	0.160
1.165	0.92823 47120	-0.07447 06558	-0.33432 72413	1.32117 16859	0.165
1.170	0.92669 96106	-0.07612 58106	-0.32774 12847	1.31322 59322	0.170
1.175	0.92519 74225	-0.07774 81345	-0.32119 48332	1.30536 94548	0.175
1.180	0.92372 78143	-0.07933 78240	-0.31468 74438	1.29760 08248	0.180
1.185	0.92229 04591	-0.08089 50733	-0.30821 86809	1.28991 86421	0.185
1.190	0.92088 50371	-0.08242 00745	-0.30178 81156	1.28232 15358	0.190
1.195	0.91951 12341	-0.08391 30174	-0.29539 53259	1.27480 81622	0.195
1.200	0.91816 87424	-0.08537 40900	-0.28903 98966	1.26737 72054	0.200
1.205	0.91685 72606	-0.08680 34780	-0.28272 14187	1.26002 73755	0.205
1.210	0.91557 64930	-0.08820 13651	-0.27643 94897	1.25275 74090	0.210
1.215	0.91432 61500	-0.08956 79331	-0.27019 37135	1.24556 60671	0.215
1.220	0.91310 59475	-0.09090 33619	-0.26398 37000	1.23845 21360	0.220
1.225	0.91191 56071	-0.09220 78291	-0.25780 90652	1.23141 44258	0.225
1.230	0.91075 48564	-0.09348 15108	-0.25166 94307	1.22445 17702	0.230
1.235	0.90962 34274	-0.09472 45811	-0.24556 44243	1.21756 30254	0.235
1.240	0.90852 10583	-0.09593 72122	-0.23949 36791	1.21074 70707	0.240
1.245	0.90744 74922	-0.09711 95744	-0.23345 68341	1.20400 28063	0.245
1.250	0.90640 24771	-0.09827 18364	-0.22745 35334	1.19732 91545	0.250
	$y!$	$\ln y!$	$\frac{d}{dy} \ln y!$	$\frac{d^2}{dy^2} \ln y!$	$y$
	$\begin{bmatrix} (-6)6 \\ 5 \end{bmatrix}$	$\begin{bmatrix} (-6)5 \\ 5 \end{bmatrix}$	$\begin{bmatrix} (-6)7 \\ 5 \end{bmatrix}$	$\begin{bmatrix} (-5)2 \\ 5 \end{bmatrix}$	

For  $x > 2$  see Examples 1-1.

Compiled from H. T. Davis, Tables of the higher mathematical functions, 2 vols. (Principia Press, Bloomington, Ind., 1933, 1935) (with permission). Known error has been corrected.

Table I (Cont'd)

Table 6.1

## GAMMA, DIGAMMA AND TRIGAMMA FUNCTIONS

$x$	$\Gamma(x)$	$\ln \Gamma(x)$	$\psi(x)$	$\psi'(x)$	
1.250	0.90640 24771	-0.09827 18364	-0.22745 35334	1.19732 91545	0.250
1.255	0.90538 57663	-0.09939 41651	-0.22148 34266	1.19072 50579	0.255
1.260	0.90439 71178	-0.10048 67254	-0.21554 61686	1.18418 94799	0.260
1.265	0.90343 62946	-0.10154 96809	-0.20964 14193	1.17772 14030	0.265
1.270	0.90250 30645	-0.10258 31932	-0.20376 88437	1.17131 98301	0.270
1.275	0.90159 71994	-0.10358 74224	-0.19792 81118	1.16498 37821	0.275
1.280	0.90071 84765	-0.10456 25269	-0.19211 88983	1.15871 22990	0.280
1.285	0.89986 66769	-0.10550 86634	-0.18634 08828	1.15250 44385	0.285
1.290	0.89904 15863	-0.10642 59872	-0.18059 37494	1.14635 92764	0.290
1.295	0.89824 29947	-0.10731 46519	-0.17487 71870	1.14027 59053	0.295
1.300	0.89747 06963	-0.10817 48095	-0.16919 08889	1.13425 34350	0.300
1.305	0.89672 44895	-0.10900 66107	-0.16353 45526	1.12829 09915	0.305
1.310	0.89600 41767	-0.10981 02045	-0.15790 78803	1.12238 77175	0.310
1.315	0.89530 95644	-0.11058 57384	-0.15231 05782	1.11654 27706	0.315
1.320	0.89464 04630	-0.11133 33587	-0.14674 23568	1.11075 53246	0.320
1.325	0.89399 66866	-0.11205 32100	-0.14120 29305	1.10502 45678	0.325
1.330	0.89337 80535	-0.11274 54356	-0.13569 20180	1.09934 97037	0.330
1.335	0.89278 43850	-0.11341 01772	-0.13020 93416	1.09372 99497	0.335
1.340	0.89221 55072	-0.11404 75756	-0.12475 46279	1.08816 45379	0.340
1.345	0.89167 12485	-0.11465 77697	-0.11932 76069	1.08265 27136	0.345
1.350	0.89115 14420	-0.11524 08974	-0.11392 80127	1.07719 37361	0.350
1.355	0.89065 59235	-0.11579 70951	-0.10855 55827	1.07178 68773	0.355
1.360	0.89018 45324	-0.11632 64980	-0.10321 00582	1.06643 14226	0.360
1.365	0.88973 71116	-0.11682 92401	-0.09789 11840	1.06112 66696	0.365
1.370	0.88931 35074	-0.11730 54539	-0.09259 87082	1.05587 19286	0.370
1.375	0.88891 35692	-0.11775 52707	-0.08733 23825	1.05066 65216	0.375
1.380	0.88853 71494	-0.11817 88209	-0.08209 19619	1.04550 97829	0.380
1.385	0.88818 41041	-0.11857 62331	-0.07687 72046	1.04040 10578	0.385
1.390	0.88785 42918	-0.11894 76353	-0.07168 78723	1.03533 97036	0.390
1.395	0.88754 75748	-0.11929 31538	-0.06652 37297	1.03032 50881	0.395
1.400	0.88726 38175	-0.11961 29142	-0.06138 45446	1.02535 65905	0.400
1.405	0.88700 28884	-0.11990 70405	-0.05627 00879	1.02043 36002	0.405
1.410	0.88676 46576	-0.12017 56559	-0.05118 01337	1.01555 55173	0.410
1.415	0.88654 89993	-0.12041 88823	-0.04611 44589	1.01072 17518	0.415
1.420	0.88635 57896	-0.12063 68406	-0.04107 28433	1.00593 17241	0.420
1.425	0.88618 49081	-0.12082 96505	-0.03605 50697	1.00118 48640	0.425
1.430	0.88603 62361	-0.12099 74307	-0.03106 09237	0.99648 06113	0.430
1.435	0.88590 96587	-0.12114 02987	-0.02609 01935	0.99181 84147	0.435
1.440	0.88580 50635	-0.12125 83713	-0.02114 26703	0.98719 77326	0.440
1.445	0.88572 23397	-0.12135 17638	-0.01621 81479	0.98261 80318	0.445
1.450	0.88566 13803	-0.12142 05907	-0.01131 64226	0.97807 87886	0.450
1.455	0.88562 20800	-0.12146 49657	-0.00643 72934	0.97357 94874	0.455
1.460	0.88560 43364	-0.12148 50010	-0.00158 05620	0.96911 96215	0.460
1.465	0.88560 80495	-0.12148 08083	+0.00325 39677	0.96469 86921	0.465
1.470	0.88563 31217	-0.12145 24980	0.00806 64890	0.96031 62091	0.470
1.475	0.88567 94575	-0.12140 01797	0.01285 71930	0.95597 16896	0.475
1.480	0.88574 69646	-0.12132 39621	0.01762 62684	0.95166 46592	0.480
1.485	0.88583 55520	-0.12122 39528	0.02237 39013	0.94739 46509	0.485
1.490	0.88594 51316	-0.12110 02585	0.02710 02758	0.94316 12052	0.490
1.495	0.88607 56174	-0.12095 29852	0.03180 55736	0.93896 38700	0.495
1.500	0.88622 69255	-0.12078 22376	0.03648 99740	0.93480 22005	0.500
	$y!$	$\ln y!$	$\frac{d}{dy} \ln y!$	$\frac{d^2}{dy^2} \ln y!$	"
	$\begin{bmatrix} (-6)4 \\ 5 \end{bmatrix}$	$\begin{bmatrix} (-6)4 \\ 4 \end{bmatrix}$	$\begin{bmatrix} (-6)4 \\ 5 \end{bmatrix}$	$\begin{bmatrix} (-6)9 \\ 5 \end{bmatrix}$	

$$\log_{10} e = 0.43429 \ 44819$$

\*See page 11.

Table I (Cont'd)

## GAMMA FUNCTION AND RELATED FUNCTIONS

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## GAMMA, DIGAMMA AND TRIGAMMA FUNCTIONS

Table 6.1

$r$	$\Gamma(r)$	$\ln \Gamma(r)$	$\psi(r)$	$\psi'(r)$	
1.500	0.88622 69255	-0.12078 22376	0.03648 99740	0.93480 22005	0.500
1.505	0.88639 89744	-0.12058 81200	0.04115 36543	0.93067 57588	0.505
1.510	0.88659 16850	-0.12037 07353	0.04579 67896	0.92658 41142	0.510
1.515	0.88680 49797	-0.12013 01860	0.05041 95527	0.92252 68425	0.515
1.520	0.88703 87833	-0.11986 65735	0.05502 21146	0.91850 35265	0.520
1.525	0.88729 30231	-0.11957 99983	0.05960 46439	0.91451 37552	0.525
1.530	0.88756 76278	-0.11927 05601	0.06416 73074	0.91055 71245	0.530
1.535	0.88786 25287	-0.11893 83580	0.06871 02697	0.90663 32361	0.535
1.540	0.88817 76586	-0.11858 34900	0.07323 36936	0.90274 16984	0.540
1.545	0.88851 29527	-0.11820 60534	0.07773 77400	0.89888 21253	0.545
1.550	0.88886 83478	-0.11780 61446	0.08222 25675	0.89505 41371	0.550
1.555	0.88924 37830	-0.11738 38595	0.08668 83334	0.89125 73596	0.555
1.560	0.88963 91990	-0.11693 92928	0.09113 51925	0.88749 14249	0.560
1.565	0.89005 45387	-0.11647 25388	0.09556 32984	0.88375 59699	0.565
1.570	0.89048 97463	-0.11598 36908	0.09997 28024	0.88005 06378	0.570
1.575	0.89094 47686	-0.11547 28415	0.10436 38544	0.87637 50766	0.575
1.580	0.89141 95537	-0.11494 00828	0.10873 66023	0.87272 89402	0.580
1.585	0.89191 40515	-0.11438 55058	0.11309 11923	0.86911 18871	0.585
1.590	0.89242 82141	-0.11380 92009	0.11742 77690	0.86552 35815	0.590
1.595	0.89296 19949	-0.11321 12579	0.12174 64754	0.86196 36921	0.595
1.600	0.89351 53493	-0.11259 17657	0.12604 74528	0.85843 18931	0.600
1.605	0.89408 82342	-0.11195 08127	0.13033 08407	0.85492 78630	0.605
1.610	0.89468 06085	-0.11128 84864	0.13459 67772	0.85145 12856	0.610
1.615	0.89529 24327	-0.11060 48737	0.13884 53988	0.84800 18488	0.615
1.620	0.89592 36685	-0.10990 00610	0.14307 68404	0.84457 92455	0.620
1.625	0.89657 42800	-0.10917 41338	0.14729 12354	0.84118 31730	0.625
1.630	0.89724 42326	-0.10842 71769	0.15148 87158	0.83781 33330	0.630
1.635	0.89793 34930	-0.10765 92746	0.15566 94120	0.83446 94315	0.635
1.640	0.89864 20302	-0.10687 05105	0.15983 34529	0.83115 11790	0.640
1.645	0.89936 98138	-0.10606 09676	0.16398 09660	0.82785 82897	0.645
1.650	0.90011 68163	-0.10523 07282	0.16811 20776	0.82459 04826	0.650
1.655	0.90088 30104	-0.10437 98739	0.17222 69122	0.82134 74802	0.655
1.660	0.90166 83712	-0.10350 84860	0.17632 55933	0.81812 90092	0.660
1.665	0.90247 28748	-0.10261 66447	0.18040 82427	0.81493 48001	0.665
1.670	0.90329 64995	-0.10170 44301	0.18447 49813	0.81176 45875	0.670
1.675	0.90413 92243	-0.10077 19212	0.18852 59282	0.80861 81094	0.675
1.680	0.90500 10302	-0.09981 91969	0.19256 12015	0.80549 51079	0.680
1.685	0.90588 18996	-0.09884 63351	0.19658 09180	0.80239 53282	0.685
1.690	0.90678 18160	-0.09785 34135	0.20058 51931	0.79931 85198	0.690
1.695	0.90770 07650	-0.09684 05088	0.20457 41410	0.79626 44350	0.695
1.700	0.90861 87329	-0.09580 76974	0.20854 78749	0.79323 28302	0.700
1.705	0.90959 57079	-0.09475 50552	0.21250 65064	0.79022 34645	0.705
1.710	0.91057 16796	-0.09368 26573	0.21645 01462	0.78723 61012	0.710
1.715	0.91156 66390	-0.09259 05785	0.22037 89037	0.78427 05060	0.715
1.720	0.91258 05779	-0.09147 88929	0.22429 28871	0.78132 64486	0.720
1.725	0.91361 34904	-0.09034 76741	0.22819 22037	0.77840 37011	0.725
1.730	0.91466 53712	-0.08919 69951	0.23207 69593	0.77550 20396	0.730
1.735	0.91573 62171	-0.08802 69286	0.23594 72589	0.77262 12424	0.735
1.740	0.91682 60252	-0.08683 75466	0.23980 32061	0.76976 10915	0.740
1.745	0.91793 47950	-0.08562 89203	0.24364 49038	0.76692 13714	0.745
1.750	0.91906 25268	-0.08440 11210	0.24747 24535	0.76410 18699	0.750
	$y!$	$\ln y!$	$\frac{d}{dy} \ln y!$	$\frac{d^2}{dy^2} \ln y!$	$y$
	$\begin{bmatrix} 6 \\ 4 \end{bmatrix}$	$\begin{bmatrix} 6 \\ 4 \end{bmatrix}$	$\begin{bmatrix} 6 \\ 4 \end{bmatrix}$	$\begin{bmatrix} 6 \\ 5 \end{bmatrix}$	
	$\log_{10} \cdot$	0.43129	44819		

Table I (Cont'd)

Table 6.1 GAMMA, DIGAMMA AND TRIGAMMA FUNCTIONS

$x$	$\Gamma(x)$	$\ln \Gamma(x)$	$\psi(x)$	$\psi'(x)$		
1.750	0.91906 25268	-0.08440 11210	0.24747 24535	0.76410 18699	0.750	
1.755	0.92020 92224	-0.08315 42192	0.25128 59559	0.76130 23773	0.755	
1.760	0.92137 48846	-0.08188 82847	0.25508 55103	0.75852 26870	0.760	
1.765	0.92255 95178	-0.08060 33871	0.25887 12154	0.75576 25950	0.765	
1.770	0.92376 31277	-0.07929 95955	0.26264 31686	0.75302 19003	0.770	
1.775	0.92498 57211	-0.07797 69782	0.26640 14664	0.75030 04040	0.775	
1.780	0.92622 73062	-0.07663 56034	0.27014 62043	0.74759 79107	0.780	
1.785	0.92748 78926	-0.07527 55386	0.27387 74769	0.74491 42268	0.785	
1.790	0.92876 74904	-0.07389 68509	0.27759 53776	0.74224 91617	0.790	
1.795	0.93006 61123	-0.07249 96070	0.28129 99992	0.73960 25271	0.795	
1.800	0.93138 37710	-0.07108 38729	0.28499 14333	0.73697 41375	0.800	
1.805	0.93272 04811	-0.06964 97145	0.28866 97707	0.73436 38093	0.805	
1.810	0.93407 62585	-0.06819 71969	0.29233 51012	0.73177 13620	0.810	
1.815	0.93545 11198	-0.06672 63850	0.29598 75138	0.72919 66166	0.815	
1.820	0.93684 50832	-0.06523 73431	0.29962 70966	0.72663 93972	0.820	
1.825	0.93825 81682	-0.06373 01353	0.30325 39367	0.72409 95297	0.825	
1.830	0.93969 03951	-0.06220 48248	0.30686 81205	0.72157 68426	0.830	
1.835	0.94114 17859	-0.06066 14750	0.31046 97335	0.71907 11662	0.835	
1.840	0.94261 23634	-0.05910 01483	0.31405 88602	0.71658 23333	0.840	
1.845	0.94410 21519	-0.05752 09071	0.31763 55846	0.71411 01788	0.845	
1.850	0.94561 11764	-0.05592 38130	0.32119 99895	0.71165 45396	0.850	
1.855	0.94713 94637	-0.05430 89276	0.32475 21572	0.70921 52546	0.855	
1.860	0.94868 70417	-0.05267 63117	0.32829 21691	0.70679 21650	0.860	
1.865	0.95025 39389	-0.05102 60260	0.33182 01056	0.70438 51138	0.865	
1.870	0.95184 01855	-0.04935 81307	0.33533 60467	0.70199 39461	0.870	
1.875	0.95344 58127	-0.04767 26854	0.33884 00713	0.69961 85089	0.875	
1.880	0.95507 08530	-0.04596 97497	0.34233 22577	0.69725 86512	0.880	
1.885	0.95671 53398	-0.04424 93824	0.34581 26835	0.69491 42236	0.885	
1.890	0.95837 93077	-0.04251 16423	0.34928 14255	0.69258 50790	0.890	
1.895	0.96006 27927	-0.04075 65875	0.35273 85596	0.69027 10717	0.895	
1.900	0.96176 58319	-0.03898 42759	0.35618 41612	0.68797 20582	0.900	
1.905	0.96348 84632	-0.03719 47650	0.35961 83049	0.68568 78965	0.905	
1.910	0.96523 07261	-0.03538 81118	0.36304 10646	0.68341 84465	0.910	
1.915	0.96699 26608	-0.03356 43732	0.36645 25136	0.68116 35696	0.915	
1.920	0.96877 43090	-0.03172 36054	0.36985 27244	0.67892 31293	0.920	
1.925	0.97057 57134	-0.02986 58646	0.37324 17688	0.67669 69903	0.925	
1.930	0.97239 69178	-0.02799 12062	0.37661 97179	0.67448 50194	0.930	
1.935	0.97423 79672	-0.02609 96858	0.37998 66424	0.67228 70846	0.935	
1.940	0.97609 89075	-0.02419 13581	0.38334 26119	0.67010 30559	0.940	
1.945	0.97779 97861	-0.02226 62778	0.38668 76959	0.66793 28044	0.945	
1.950	0.97988 06513	-0.02032 44991	0.39002 19627	0.66577 62034	0.950	
1.955	0.98180 15524	-0.01836 60761	0.39334 54805	0.66363 31270	0.955	
1.960	0.98374 25404	-0.01639 10621	0.39665 83163	0.66150 34514	0.960	
1.965	0.98570 36664	-0.01439 95106	0.39996 05371	0.65938 70538	0.965	
1.970	0.98768 49838	-0.01239 14744	0.40325 22088	0.65728 38134	0.970	
1.975	0.98968 65462	-0.01036 70060	0.40653 33970	0.65519 36104	0.975	
1.980	0.99170 84087	-0.00832 61578	0.40980 41664	0.65311 63266	0.980	
1.985	0.99375 06274	-0.00626 89816	0.41306 45816	0.65105 18450	0.985	
1.990	0.99581 32598	-0.00419 55291	0.41631 47060	0.64900 00505	0.990	
1.995	0.99789 63643	-0.00210 58516	0.41955 46030	0.64696 08286	0.995	
2.000	1.00000 00000	0.00000 00000	0.42278 43351	0.64493 40668	1.000	
	$y!$	$\ln y!$	$\frac{d}{dy} \ln y!$	$\frac{d^2}{dy^2} \ln y!$	$y$	
	$\left[ \begin{smallmatrix} (-6)^2 \\ 4 \end{smallmatrix} \right]$					
	$\log_{10} e = 0.43429 \ 44819$					

Table II GAMMA FUNCTION ( $\alpha$ : INTEGER)

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## GAMMA FUNCTION AND RELATED FUNCTIONS

Table 6.3 GAMMA AND DIGAMMA FUNCTIONS FOR INTEGER AND HALF-INTEGER VALUES

$n$	$\Gamma(n)$	$1/\Gamma(n)$	$\Gamma(n + \frac{1}{2})$	$\psi(n)$	$\psi(n)$	$\psi(n)$
1	{ 0} 1.00000 00000	{ - 0} 1.00000 000	{ - 1} 8.86226 93	-0.57721 56649	1.08443 755	0.57721 566
2	{ 0} 1.00000 00000	{ - 0} 1.00000 000	{ 0} 1.32934 04	+0.42278 43351	1.04220 712	0.27036 285
3	{ 0} 2.00000 00000	{ - 1} 5.00000 000	{ 0} 3.32335 10	0.92278 43351	1.02806 452	0.17582 795
4	{ 0} 6.00000 00000	{ - 1} 1.66666 667	{ 1} 1.16317 28	1.25611 76684	1.02100 830	0.13017 669
5	{ 1} 2.40000 00000	{ - 2} 4.16666 667	{ 1} 5.23427 78	1.50611 76684	1.01678 399	0.10332 024
6	{ 2} 1.20000 00000	{ - 3} 8.33333 333	{ 2} 2.87885 28	1.70611 76684	1.01397 285	0.08564 180
7	{ 2} 7.20000 00000	{ - 3} 1.38888 889	{ 3} 1.87125 43	1.87278 43351	1.01196 776	0.07312 581
8	{ 3} 5.04000 00000	{ - 4} 1.98412 698	{ 4} 1.40344 07	2.01564 14780	1.01046 565	0.06380 006
9	{ 4} 4.03200 00000	{ - 5} 2.48015 873	{ 5} 1.19292 46	2.14064 14780	1.00929 843	0.05658 310
10	{ 5} 3.62880 00000	{ - 6} 2.75573 192	{ 6} 1.13327 84	2.25175 25891	1.00836 536	0.05083 250
11	{ 6} 3.62880 00000	{ - 7} 2.75573 192	{ 7} 1.18994 23	2.35175 25891	1.00760 243	0.04614 268
12	{ 7} 3.99168 00000	{ - 8} 2.50521 084	{ 8} 1.36843 37	2.44266 16800	1.00696 700	0.04224 497
13	{ 8} 4.79001 60000	{ - 9} 2.08767 570	{ 9} 1.71054 21	2.52599 50133	1.00642 758	0.03895 434
14	{ 9} 6.22702 08000	{ - 10} 1.60590 438	{ 10} 2.30923 18	2.60291 80902	1.00596 911	0.03613 924
15	{ 10} 8.71782 91200	{ - 11} 1.14707 456	{ 11} 3.34838 61	2.67434 66617	1.00557 019	0.03370 354
16	{ 12} 1.30767 43680	{ - 13} 7.64716 373	{ 12} 5.18999 85	2.74101 33283	1.00522 124	0.03157 539
17	{ 13} 2.09227 89888	{ - 14} 4.77947 733	{ 13} 8.56349 74	2.80351 33283	1.00491 343	0.02970 002
18	{ 14} 3.55687 42810	{ - 15} 2.81145 725	{ 15} 1.49861 21	2.86233 68577	1.00463 988	0.02803 490
19	{ 15} 6.40237 37057	{ - 16} 1.56192 070	{ 16} 2.77243 23	2.91789 24133	1.00439 519	0.02654 657
20	{ 17} 1.21645 10041	{ - 18} 8.22063 525	{ 17} 5.40624 30	2.97052 39922	1.00417 501	0.02520 828
21	{ 18} 2.43290 20082	{ - 19} 4.11031 762	{ 19} 1.10827 98	3.02052 39922	1.00397 584	0.02399 845
22	{ 19} 5.10909 42172	{ - 20} 1.95729 411	{ 20} 2.38280 16	3.06814 30399	1.00379 480	0.02289 941
23	{ 21} 1.12400 07278	{ - 22} 8.89679 139	{ 21} 5.36130 31	3.11359 75853	1.00362 953	0.02189 663
24	{ 22} 2.58520 16739	{ - 23} 3.86817 017	{ 23} 1.25990 63	3.15707 58462	1.00347 806	0.02097 798
25	{ 23} 6.20448 40173	{ - 24} 1.61173 757	{ 24} 3.08677 05	3.19874 25129	1.00333 872	0.02013 331
26	{ 25} 1.55112 10043	{ - 26} 6.44695 029	{ 25} 7.87126 49	3.23874 25129	1.00321 011	0.01935 403
27	{ 26} 4.03291 46113	{ - 27} 2.47959 626	{ 27} 2.08588 52	3.27720 40513	1.00309 105	0.01863 281
28	{ 28} 1.08888 69450	{ - 29} 9.18368 986	{ 28} 5.73618 43	3.31424 10884	1.00298 050	0.01796 342
29	{ 29} 3.04888 34461	{ - 30} 3.27988 924	{ 30} 1.63481 25	3.34995 53741	1.00287 758	0.01734 046
30	{ 30} 8.84176 19937	{ - 31} 1.13099 629	{ 31} 4.82269 69	3.38443 81327	1.00278 154	0.01675 925
31	{ 32} 2.65252 85981	{ - 33} 3.76998 763	{ 33} 1.47092 26	3.41777 14660	1.00269 170	0.01621 574
32	{ 33} 8.22283 86542	{ - 34} 1.21612 504	{ 34} 4.63340 61	3.45002 95305	1.00260 748	0.01570 637
33	{ 35} 2.63130 83693	{ - 36} 3.80039 076	{ 36} 1.50585 70	3.48127 95305	1.00252 837	0.01522 803
34	{ 36} 8.68331 76188	{ - 37} 1.15163 356	{ 37} 5.04462 09	3.51158 25608	1.00245 392	0.01477 796
35	{ 38} 2.95232 79904	{ - 39} 3.38715 754	{ 39} 1.74039 42	3.54099 43255	1.00238 372	0.01435 374
36	{ 40} 1.03331 47966	{ - 41} 9.67759 296	{ 40} 6.17839 94	3.56956 57541	1.00231 744	0.01395 318
37	{ 41} 5.71993 32679	{ - 42} 2.68822 027	{ 42} 2.25511 58	3.59734 35319	1.00225 474	0.01357 438
38	{ 43} 1.37637 53091	{ - 44} 7.26546 018	{ 43} 8.45668 42	3.62437 05589	1.00219 534	0.01321 560
39	{ 44} 5.23022 61747	{ - 45} 1.91196 320	{ 45} 3.25582 34	3.65068 63484	1.00213 899	0.01287 530
40	{ 46} 2.03978 82081	{ - 47} 4.90246 976	{ 47} 1.28605 02	3.67632 73740	1.00208 546	0.01255 208
41	{ 47} 8.15915 28325	{ - 48} 1.22561 744	{ 48} 5.20850 35	3.70132 73740	1.00203 455	0.01224 469
42	{ 49} 3.34525 26613	{ - 50} 2.98931 083	{ 50} 2.16152 90	3.72571 76179	1.00198 606	0.01195 200
43	{ 51} 1.40500 61178	{ - 52} 7.11740 673	{ 51} 9.18649 81	3.74952 71417	1.00193 983	0.01167 297
44	{ 52} 6.04152 63063	{ - 53} 1.65521 087	{ 53} 3.99612 67	3.77278 29557	1.00189 570	0.01140 668
45	{ 54} 2.65827 15748	{ - 55} 3.76184 288	{ 55} 1.77827 64	3.79551 02284	1.00185 354	0.01115 226
46	{ 56} 1.19622 22087	{ - 57} 8.35965 084	{ 56} 8.09115 74	3.81773 24506	1.00181 321	0.01090 895
47	{ 57} 5.50262 21598	{ - 58} 1.81731 540	{ 58} 3.76238 82	3.83947 15811	1.00177 460	0.01067 602
48	{ 59} 2.58623 24151	{ - 60} 3.86662 851	{ 60} 1.78713 44	3.86074 81768	1.00173 759	0.01045 283
49	{ 61} 1.24139 15593	{ - 62} 8.05547 607	{ 61} 8.66760 18	3.88158 15102	1.00170 210	0.01023 879
50	{ 62} 6.08281 86403	{ - 63} 1.64397 471	{ 63} 4.29046 29	3.90198 96734	1.00166 803	0.01003 333
51	{ 64} 3.04140 93202	{ - 65} 3.28794 942	{ 65} 2.16668 38	3.92198 96734	1.00163 530	0.00983 596

$$(n-1)! \quad 1/(n-1)! \quad (n-\frac{1}{2})! \quad \frac{d}{dn} \ln(n-1)! *$$

$$n! \cdot (2\pi)^{\frac{1}{2}n-\frac{1}{4}} e^{-n} f_1(n) \quad \Gamma(n) \cdot (2\pi)^{\frac{1}{2}n-\frac{1}{4}} e^{-n} f_1(n) \quad \Gamma(n) = \ln n \cdot f_1(n) \quad (2\pi)^{\frac{1}{2}} = 2.50662 82746 31001$$

$\psi(n)$  compiled from H. T. Davis, Tables of the higher mathematical functions, 2 vols. (Principia Press, Bloomington, Ind., 1933, 1935) (with permission).

TABLE II (Cont'd)

## GAMMA FUNCTION AND RELATED FUNCTIONS

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## GAMMA AND DIGAMMA FUNCTIONS FOR INTEGER AND HALF-INTEGER VALUES Table 6.3

$n$	$\Gamma(n)$	$1/\Gamma(n)$	$\Gamma(n + \frac{1}{2})$	$\varphi(n)$	$f_1(n)$	$f_2(n)$
51	{ 64) 3.04140 93202	{ - 65) 3.28794 942	{ 65) 2.16668 38	3.92198 96734	1.00163 530	0.00983 596
52	{ 66) 1.55111 87533	{ - 67) 6.44695 964	{ 67) 1.11584 21	3.94159 75166	1.00160 383	0.00964 620
53	{ 67) 8.06581 75171	{ - 68) 1.23979 993	{ 68) 5.85817 12	3.96082 82858	1.00157 355	0.00946 363
54	{ 69) 4.27488 32841	{ - 70) 2.33924 515	{ 70) 3.13412 16	3.97969 62103	1.00154 438	0.00928 784
55	{ 71) 2.30843 69734	{ - 72) 4.33193 547	{ 72) 1.70809 63	3.99821 47288	1.00151 628	0.00911 846
56	{ 73) 1.26964 03354	{ - 74) 7.87624 631	{ 73) 9.47993 44	4.01639 65470	1.00148 919	0.00895 514
57	{ 74) 7.10998 58780	{ - 75) 1.40647 255	{ 75) 5.35616 29	4.03425 36899	1.00146 304	0.00879 758
58	{ 76) 4.05269 19505	{ - 77) 2.46749 571	{ 77) 3.07979 37	4.05179 75495	1.00143 780	0.00864 546
59	{ 78) 2.35056 13313	{ - 79) 4.25430 295	{ 79) 1.80167 93	4.06903 89288	1.00141 341	0.00849 852
60	{ 80) 1.38683 11855	{ - 81) 7.21068 296	{ 81) 1.07199 92	4.08598 80814	1.00138 984	0.00835 648
61	{ 81) 8.32098 71127	{ - 82) 1.20178 049	{ 82) 6.48559 51	4.10265 47481	1.00136 704	0.00821 912
62	{ 83) 5.07580 21388	{ - 84) 1.97013 196	{ 84) 3.98864 10	4.11904 81907	1.00134 498	0.00808 619
63	{ 85) 3.14699 73260	{ - 86) 3.17763 219	{ 86) 2.49290 06	4.13517 72229	1.00132 362	0.00795 750
64	{ 87) 1.98260 83154	{ - 88) 5.04386 062	{ 88) 1.58299 19	4.15105 02388	1.00130 292	0.00783 284
65	{ 89) 1.26886 93219	{ - 90) 7.88103 221	{ 90) 1.02102 98	4.16667 52388	1.00128 285	0.00771 203
66	{ 90) 8.24765 05921	{ - 91) 1.21246 649	{ 91) 6.68774 50	4.18205 98542	1.00126 341	0.00759 489
67	{ 92) 5.44344 93908	{ - 93) 1.83707 044	{ 93) 4.44735 04	4.19721 13693	1.00124 455	0.00748 125
68	{ 94) 3.64711 10918	{ - 95) 2.74189 619	{ 95) 3.00196 15	4.21213 67425	1.00122 623	0.00737 996
69	{ 96) 2.48003 55424	{ - 97) 4.03220 028	{ 97) 2.05634 36	4.22684 26248	1.00120 845	0.00726 388
70	{ 98) 1.71122 45243	{ - 99) 5.84376 852	{ 99) 1.42915 88	4.24133 53785	1.00119 118	0.00715 986
71	{ (100) 1.19785 71670	{ - (101) 8.34824 074	{ (101) 1.00755 70	4.25562 10927	1.00117 439	0.00705 878
72	{ (101) 8.50478 58857	{ - (102) 1.17580 856	{ (102) 7.20403 24	4.26970 55998	1.00115 807	0.00696 052
73	{ (103) 6.12344 58377	{ - (104) 1.63306 744	{ (104) 5.22292 35	4.28359 44887	1.00114 220	0.00686 495
74	{ (105) 4.47011 54615	{ - (106) 2.23707 868	{ (106) 3.83884 87	4.29729 31188	1.00112 675	0.00677 197
75	{ (107) 3.30788 54415	{ - (108) 3.02307 930	{ (108) 2.85994 23	4.31080 66323	1.00111 172	0.00668 148
76	{ (109) 2.48091 40811	{ - (110) 4.03077 240	{ (110) 2.15925 64	4.32413 99657	1.00109 709	0.00659 337
77	{ (111) 1.88549 47017	{ - (112) 5.30364 789	{ (112) 1.65183 12	4.33729 78604	1.00108 283	0.00650 756
78	{ (113) 1.45183 09203	{ - (114) 6.88785 441	{ (114) 1.28016 92	4.35028 48734	1.00106 894	0.00642 395
79	{ (115) 1.13242 81178	{ - (116) 8.83058 257	{ (116) 1.00493 28	4.36310 53862	1.00105 540	0.00634 247
80	{ (116) 8.94618 21308	{ - (117) 1.11779 526	{ (117) 7.98921 57	4.37576 36140	1.00104 220	0.00626 302
81	{ (118) 7.15694 57046	{ - (119) 1.39724 408	{ (119) 6.43131 87	4.38826 36140	1.00102 933	0.00618 554
82	{ (120) 5.79712 60207	{ - (121) 1.72499 269	{ (121) 5.24152 47	4.40060 92931	1.00101 677	0.00610 995
83	{ (122) 4.75364 33370	{ - (123) 2.10364 962	{ (123) 4.32425 79	4.41280 44150	1.00100 452	0.00603 619
84	{ (124) 3.94552 39697	{ - (125) 2.53451 761	{ (125) 3.61075 53	4.42485 26078	1.00099 255	0.00596 419
85	{ (126) 3.31424 01346	{ - (127) 3.01728 287	{ (127) 3.05108 83	4.43675 73697	1.00098 087	0.00589 389
86	{ (128) 2.81710 41144	{ - (129) 3.54974 456	{ (129) 2.60868 05	4.44852 20756	1.00096 946	0.00582 522
87	{ (130) 2.42270 95384	{ - (131) 4.12760 995	{ (131) 2.25650 86	4.46014 99825	1.00095 831	0.00575 814
88	{ (132) 2.10775 72984	{ - (133) 4.74437 926	{ (133) 1.97444 50	4.47164 42354	1.00094 741	0.00569 258
89	{ (134) 1.85482 64226	{ - (135) 5.39134 006	{ (135) 1.74738 38	4.48300 78718	1.00093 676	0.00562 850
90	{ (136) 1.65079 55161	{ - (137) 6.05768 546	{ (137) 1.56390 85	4.49424 38268	1.00092 635	0.00556 584
91	{ (138) 1.48571 59645	{ - (139) 6.73076 163	{ (139) 1.41533 72	4.50535 49379	1.00091 617	0.00550 457
92	{ (140) 1.35200 15277	{ - (141) 7.39644 134	{ (141) 1.29503 36	4.51634 39489	1.00090 620	0.00544 463
93	{ (142) 1.24384 14055	{ - (143) 8.03961 016	{ (143) 1.19790 60	4.52721 35142	1.00089 646	0.00538 598
94	{ (144) 1.15677 25071	{ - (145) 8.64474 211	{ (145) 1.12004 22	4.53796 62023	1.00088 691	0.00532 858
95	{ (146) 1.08736 61567	{ - (147) 9.19653 415	{ (147) 1.05843 98	4.54860 45002	1.00087 757	0.00527 239
96	{ (148) 1.03299 78488	{ - (149) 9.68056 227	{ (149) 1.01081 00	4.55913 08160	1.00086 843	0.00521 738
97	{ (149) 9.91677 93487	{ - (150) 1.00839 190	{ (150) 9.75431 69	4.56954 74827	1.00085 947	0.00516 350
98	{ (151) 9.61927 59682	{ - (152) 1.03957 928	{ (152) 9.51045 90	4.57985 67610	1.00085 070	0.00511 072
99	{ (153) 9.42689 04489	{ - (154) 1.06079 519	{ (154) 9.36780 21	4.59006 08426	1.00084 210	0.00505 901
100	{ (155) 9.33262 15444	{ - (156) 1.07151 029	{ (156) 9.32096 31	4.60016 18527	1.00083 368	0.00500 833
101	{ (157) 9.33262 15444	{ - (158) 1.07151 029	{ (158) 9.36756 79	4.61016 18527	1.00082 542	0.00495 866
	$(n-1)!$	$1/(n-1)!$	$(n-\frac{1}{2})!$	$* \frac{d}{dn} \ln(n-1)!$	$\left[ \begin{smallmatrix} (7/2) \\ 3 \end{smallmatrix} \right]$	$\left[ \begin{smallmatrix} (6/1) \\ 4 \end{smallmatrix} \right]$
	$n! (2\pi)^{\frac{1}{2}n^2 - \frac{1}{4}} e^{-n} f_1(n)$	$\Gamma(n) (2\pi)^{\frac{1}{2}n^2 - \frac{1}{4}} e^{-n} f_1(n)$	$\varphi(n) \ln n f_2(n)$	$(2\pi)^{\frac{1}{2}} 2.50662 82746 31001$		

\*See page n.

## CALCULATOR METHOD

The expression  $\Gamma(\alpha + 1) = \alpha \Gamma(\alpha)$  is applied repeatedly to increase the value of the argument until it is greater than 9, when Stirling's formula can be applied. If the argument is initially greater than 9, Stirling's formula is used at once.

Stirling's formula is given in Abramowitz [1]

For  $\alpha > 9$  :

$$\text{Define } Y = \alpha + 1 \\ X = (\alpha + 1)\alpha$$

$$S = 0.9189355332 - Y + (Y + 0.5) \ln Y \\ + \frac{1}{(12 Y)} \left[ 1 - \frac{1}{30 Y^2} + \frac{1}{105 Y^4} \right]$$

$$\Gamma(\alpha) = \frac{e^S}{X}$$

EXAMPLE

FIND:  $\Gamma(10.4)$

SOLUTION:  $Y = 11.4$  ;  $X = (11.4)(10.4)$

$$S = 0.9189385332 - 11.4 + (11.4) \ln 11.4$$

$$+ \frac{1}{(12)(11.4)} \left[ 1 - \frac{1}{30(11.4)^2} + \frac{1}{105(11.4)^4} \right]$$

$$S = 18.48624553$$

$$e^S = 1.067761911 \times 10^8$$

$$X = 118.56$$

$$\Gamma(10.4) = \frac{e^S}{X} = 900608.9$$

FOR  $\alpha < 9$  :

DEFINE  $Y = 9 + \text{fractional part of } \alpha$

$$X = \alpha(\alpha+1)(\alpha+2) \times \dots Y$$

$$S = 0.9189385332 - Y + (Y+0.5) \ln Y$$

$$+ \frac{1}{(12Y)} \left[ 1 - \frac{1}{30Y^2} + \frac{1}{150Y^4} \right]$$

$$\Gamma(\alpha) = \frac{e^S}{X}$$

EXAMPLE

FIND:  $\Gamma(2.4)$

SOLUTION:

$$Y = 9.4$$

$$X = 9.4 \times 8.4 \times 7.4 \times 6.4 \times 5.4 \times 4.4 \times 3.4 \times 2.4$$

$$X = 725029.0842$$

$$S = 0.9189385332 - 9.4 + 9.9 \ln 9.4$$

$$+ \frac{1}{(12)(9.4)} \left[ 1 - \frac{1}{30(9.4)^2} + \frac{1}{150(9.4)^4} \right]$$

$$S = 13.71082637$$

$$\Gamma(2.4) = \frac{e^S}{X} = \frac{9.006089021 \times 10^5}{7.250290842 \times 10^5}$$

$$\Gamma(2.4) = 1.242169346$$

AS A CHECK

$$\Gamma(2.4) = 1.4 \quad \Gamma(1.4) = 1.4 \times 0.8872638175$$

See TABLE I

$$\Gamma(2.4) = 1.242169345$$

## BASIC LANGUAGE PROGRAM

The previous calculator method is shown as a program listing in Basic Language, PL-1.

PL-1

### PROGRAM LISTING FOR $\Gamma(\infty)$ IN BASIC LANGUAGE

```
10 REM A= ALPHA
20 REM G= GAMMA FUNCTION WITH ARGUMENT ALPHA
30 A=5.44
40 Y=A
50 X=A
60 Y=Y+1
70 X=X*Y
80 D=Y-9
90 IF D>=0 THEN 110
100 GO TO 60
110 S=.9189385332
120 S=S+(Y+.5)*LOG(Y)-Y
130 V=1-(1/(30*Y+2))+(1/(105*Y+4))
140 V=(1/(12*Y))*V
150 S=S+V
160 G=EXP(S)/X
170 PRINT A,G
180 END
```

## TI-59 Methods

### A. USER ENTERED PROGRAM

The following program PL-2 is for use with the TI-59 Programmable Calculator and is part of Texas Instrument's Math 39 program exchange. It calculates the Gamma Function  $\Gamma(x)$  for integer and non-integer values of the argument  $x$ .

An internal accuracy check using a fractional argument can be made by calculating  $\Gamma(0.5)$ , then squaring the answer. The result should be  $\pi$ . Subtracting the stored value of  $\pi$  from the previously calculated value gives  $4 \times 10^{-10}$ . Thus, the error is 4 in the 11th digit. Other non-integer values have been compared with the National Bureau of Standards Tables [1] and almost all agree within  $\pm$  one unit in the 10th digit. PL-2 accuracy is considered accurate for all practical purposes.

To use enter the value of  $x$ ; then press  $\boxed{D}$ . The computed value of  $\Gamma(x)$  will ultimately be displayed.

$x < 69.5$

Calculation time is 5 to 15 seconds, depending on  $x$ .

EXAMPLE: Compute  $\Gamma(6.5)$

Enter 6.5. PRESS  $\boxed{D}$ .

The displayed output is 287.8852778

Thus,  $\Gamma(6.5) = 287.8852778$

TI-59 Methods (Cont'd)

B. MATH UTILITY MODULE PROGRAM MU-11

The new math utility module can be used for computing  $\Gamma(x)$  directly.

EXAMPLE: Compute  $\Gamma(6.3)$

<u>ENTER</u>	<u>PRESS</u>	<u>DISPLAY</u>
	[2nd] [Pgm] 11	
6.3	[A]	201.8132752

Thus,  $\Gamma(6.3) = 201.8132752$

## GAMMA FUNCTION;

## LISTING FOR TI-59 PROGRAMMABLE CALCULATOR

LOC	CODE	KEY	LOC	CODE	KEY
000	76	LBL	047	65	×
001	14	D	048	43	RCL
002	42	STO	049	01	01
003	00	00	050	23	LNX
004	42	STO	051	75	-
005	01	01	052	43	RCL
006	68	NOP	053	01	01
007	69	DP	054	85	+
008	21	21	055	43	RCL
009	43	RCL	056	01	01
010	00	00	057	35	1/X
011	65	×	058	55	+
012	43	RCL	059	01	1
013	01	01	060	02	2
014	95	=	061	65	×
015	42	STO	062	53	(
016	00	00	063	01	1
017	43	RCL	064	75	-
018	01	01	065	53	<
019	75	-	066	43	RCL
020	09	9	067	01	01
021	95	=	068	33	X <sup>2</sup>
022	77	GE	069	65	×
023	00	00	070	03	3
024	29	29	071	00	0
025	61	GTO	072	54	)
026	00	00	073	35	1/X
027	07	07	074	85	+
028	68	NOP	075	53	(
029	53	(	076	43	RCL
030	53	)	077	01	01
031	02	2	078	33	X <sup>2</sup>
032	65	×	079	33	X <sup>2</sup>
033	89	f	080	65	×
034	54	)	081	01	1
035	23	LNX	082	00	0
036	65	×	083	05	5
037	93	*	084	54	)
038	05	5	085	35	1/X
039	85	+	086	54	)
040	53	(	087	54	)
041	43	RCL	088	22	INV
042	01	01	089	23	LNX
043	85	+	090	55	÷
044	93	.	091	43	RCL
045	05	5	092	00	00
046	54	)	093	95	=
			094	91	R/S

### HP-67 Method

A program listing is shown (PL-3) for computing  $\Gamma(\alpha)$  on an HP-67 Programmable Calculator using the previously described Stirling's approximation formula.

HP-67 User Documentation

PL-3



PL-3 (CONT'D)

STEP	KEY ENTRY	KEY CODE	COMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
	LBL	31 25 11			ST05	33 75	
	ST01	33 01			RCL 2	34 02	
	ST02	33 02			1	01	
	ST03	33 03		060	2	02	
	LBLB	31 25 12			x	71	
	1	01			h 1/x	35 62	
	STO+2	33 61 02			RCL5	34 05	
	RCL2	34 02			x	71	
	RCL3	34 03			RCL4	34 04	
010	x	71			+	61	
	STO3	33 03			g e <sup>x</sup>	32 52	
	RCL2	34 02			RCL3	34 03	
	9	09			†	81	
	-	51		070	R/S	84	
	x < 0	31 71			RCL1	34 01	
	GTO B	22 12			RTN	35 22	
	.	83					
	9	09					
	3	03					
	8	08					
	5	05		080			
	3	03					
	3	03					
	2	02					
	RCL2	34 02					
	-	51					
030	RCL2	34 02					
	f LN	31 52					
	RCL2	34 02					
	.	83		090			
	5	05					
	+	61					
	x	71					
	+	61					
	STO 4	33 04					
	RCL2	34 02					
040	8 x <sup>2</sup>	32 54					
	3	03					
	0	00					
	x	71					
	h 1/x	35 62		100			
	CHS	42					
	1	01					
	+	61					
	RCL2	34 02					
	4	04					
050	h y <sup>x</sup>	35 63					
	1	01					
	0	00					
	5	05					
	x	71					
	h 1/x	35 62		110			
		62					

#### **REGISTERS**

REGISTERS									
0	1	A	2	Y	3	X	4	S	5
S0	S1	S2	S3	S4	S5	S6	S7	S8	S9
A	B	C	D	E	F	G	H	I	J

HP-34C METHOD

The key  $x!$  can be used directly to calculate  $\Gamma(x)$  using the following relationship:

$$\Gamma(x) = (x - 1) !$$

EXAMPLE: Calculate  $\Gamma(6.3)$

<u>KEYSTROKES</u>	<u>DISPLAY</u>	<u>COMMENT</u>
6.3	6.3	x
ENTER ↑ 1[-]	5.3	x-1
[h] [x!]	201.8132	$\Gamma(6.3)$

## B. INCOMPLETE GAMMA FUNCTIONS COMPUTATION

Definition:

The two Incomplete Gamma Functions  $\gamma(\alpha, \tau)$  and  $Q(\alpha, \tau)$  are defined as follows:

$$\gamma(\alpha, \tau) = \int_0^{\tau} x^{\alpha-1} e^{-x} dx$$

$$Q(\alpha, \tau) = \int_{\tau}^{\infty} x^{\alpha-1} e^{-x} dx$$

The Incomplete Gamma Functions are related to the Complete Gamma Function  $\Gamma(\alpha)$  as follows:

$$\Gamma(\alpha) = \gamma(\alpha, \tau) + Q(\alpha, \tau)$$

That is

$$\int_0^{\infty} y dx = \int_0^{\tau} y dx + \int_{\tau}^{\infty} y dx$$

$$\text{where } y = x^{\alpha-1} e^{-x}$$

## TABULAR METHOD

On page 941 of Abramowitz [1]

$$\gamma(\alpha, \tau) = \Gamma(\alpha) P(x^2 | v)$$

where  $x^2 = 2\tau$ ;  $v = 2\alpha$

$$Q(\alpha, \tau) = \Gamma(\alpha) - \gamma(\alpha, \tau)$$

$$\text{Also } Q(\alpha, \tau) = \Gamma(\alpha) Q(x^2 | v)$$

NOTE:  $Q(\alpha, \tau) \neq Q(x^2 | v)$

$$P(x^2 | v) = 1 - Q(x^2 | v)$$

Values of  $Q(x^2 | v)$  are tabulated in Table III, on pages 978-983 [1]

$$\text{where } y = x^2 e^{-\alpha-1}$$

A pictorial representation is shown in figure 2. Note that  $y_{\max}$  occurs at  $x = \alpha-1$ .

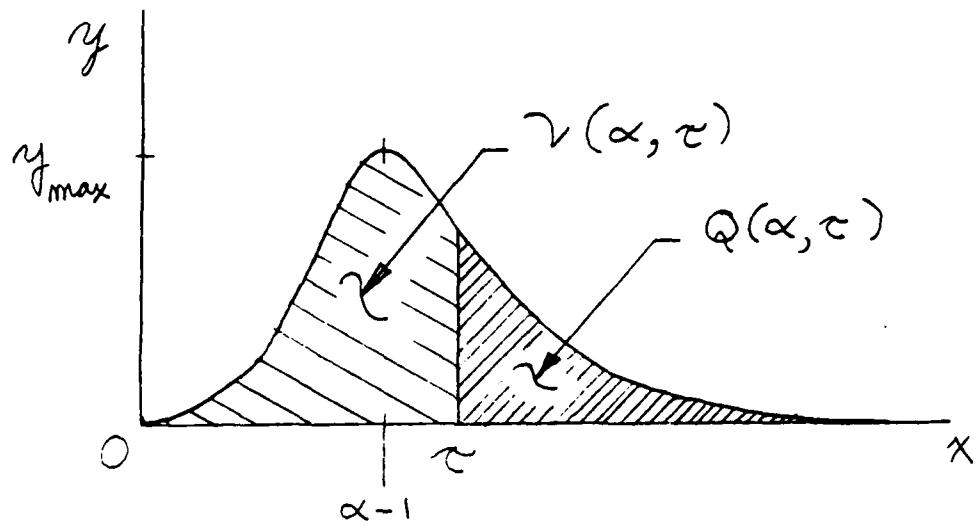


FIGURE 2 PICTORIAL REPRESENTATION  
OF THE INCOMPLETE  
GAMMA FUNCTIONS

EXAMPLE

FIND:  $\gamma(1.5, 0.9)$ ,  $Q(1.5, 0.9)$

SOLUTION:  $\alpha = 1.5$ ;  $\tau = 0.9$

$\Gamma(1.5) = 0.8862269255$  from Table I (Table 6.1 page

268 [1])

$$\chi^2 = 2\tau = 1.8; v = 2\alpha = 3$$

In Table 26.7 page 978 [1]

$$Q(\chi^2 | v) = 0.61493$$

$$P(\chi^2 | v) = 1 - Q(\chi^2 | v) = 0.38507$$

$$\gamma(1.5, 0.9) = \Gamma(1.5) P(\chi^2 | v) = 0.34126$$

$$Q(1.5, 0.9) = \Gamma(1.5) Q(\chi^2 | v) = 0.54497$$

As a check

$$\gamma(1.5, 0.9) + Q(1.5, 0.9) = 0.88623 \text{ to five places} = \Gamma(1.5)$$

Interpolation formulas are shown on the bottom of p. 981 [1] (Table III).

One formula is for interpolation on  $x^2$  alone. The Double Entry Enter-  
polation formula is for interpolation on both  $x^2$  and  $v$ .

$$\text{where } \phi = \frac{1}{2} (x^2 - x_0^2)$$

$$w = v - v_0 > 0$$

For interpolation on  $v$  alone, the Double Entry formula can be modified by letting  $\phi = 0$  (i.e.  $x^2 = x_0^2$ ) as follows:

$$\begin{aligned} Q(x^2 | v) &= Q(x_0^2 | v_0 - 1) \left[ \frac{1}{2} w^2 - \frac{w}{2} \right] \\ &+ Q(x_0^2 | v_0) \left[ 1 - \frac{w^2}{2} \right] \\ &+ Q(x_0^2 | v_0 + 1) \left[ \frac{1}{2} w^2 + \frac{w}{2} \right] \end{aligned}$$

EXAMPLE:

$$\text{FIND: } \gamma(5.64, 8), Q(5.64, 8)$$

SOLUTION:

$$\alpha = 5.64 ; \tau = 8$$

$$\Gamma(5.64) = 4.64 \times 3.64 \times 2.64 \times 1.64 \times \Gamma(1.64)$$

$$\Gamma(1.64) = 0.8986420302 \text{ from Table I (Table 6.1 page 269 [1])}$$

$$\Gamma(5.64) = 65.71338911$$

$$x_0^2 = x^2 = 2\tau = 16 ; v = 2\alpha = 11.28$$

In this example

$$v_0 = 11 ; v_0 - 1 = 10 ; v_0 + 1 = 12$$

$$w = v - v_0 = 11.28 - 11 = 0.28$$

Thus

$$\begin{aligned} Q(\chi^2 | v) &= (0.09963) \left[ \frac{.28^2}{2} - \frac{.28}{2} \right] \\ &+ (0.14113) \left[ 1 - \frac{.28^2}{2} \right] \\ &+ (0.19124) \left[ \frac{.28^2}{2} + \frac{.28}{2} \right] \\ &= -0.01004 + 0.13006 + 0.03427 \end{aligned}$$

$$Q(\chi^2 | v) = 0.15429$$

$$P(\chi^2 | v) = 1 - Q(\chi^2 | v) = 0.84571$$

$$\gamma(5.64, 8) = \Gamma(5.64) P(\chi^2 | v) = 55.574$$

$$Q(5.64, 8) = (5.64) Q(\chi^2 | v) = 10.139$$

As a check

$$\gamma(5.64, 8) + Q(5.64, 8) = 65.713 \text{ to five places} = \Gamma(5.64)$$

EXAMPLE

FIND:  $\gamma(4.3, 3.77)$ ,  $Q(4.3, 3.77)$

SOLUTION:

$$\alpha = 4.3 ; \tau = 3.77$$

$$\Gamma(4.3) = 3.3 \times 2.3 \times 1.3 \times \Gamma(1.3)$$

$$\Gamma(4.3) = 8.855343359$$

$$\chi^2 = 2\tau = 7.54 ; v = 2\alpha = 8.6$$

For this example

$$\chi^2 = 7.54 ; \chi_0^2 = 7.4$$

$$\phi = \frac{1}{2} (7.54 - 7.4) = 0.07$$

$$v = 8.6 ; v_0 = 8 ; v_0 + 1 = 9$$

$$v_0 - 4 = 4$$

$$v_0 - 2 = 6$$

$$v_0 - 1 = 7$$

EXAMPLE (Cont'd)

$$w = 8.6 - 8 = 0.6$$

The Double Entry Interpolation expression on page 981 [1] (Table III)  
will be used.

$$\begin{aligned} Q(\chi_0^2 | v) &= Q(\chi_0^2 | v_0 - 4) \left[ \frac{1}{2} \phi^2 \right] \\ &+ Q(\chi_0^2 | v_0 - 2) \left[ \phi - \phi^2 - w \phi \right] \\ &+ Q(\chi_0^2 | v_0 - 1) \left[ \frac{1}{2} w^2 - \frac{1}{2} w + w \phi \right] \\ &+ Q(\chi_0^2 | v_0) \left[ 1 - w^2 - \phi + \frac{1}{2} \phi^2 + w \phi \right] \\ &+ Q(\chi_0^2 | v_0 + 1) \left[ \frac{1}{2} w^2 + \frac{1}{2} w - w \phi \right] \end{aligned}$$

$$\begin{aligned} Q(\chi^2 | v) &= (0.11620) \left[ \frac{1}{2} (.07)^2 \right] \\ &+ (0.28543) \left[ .07 - .07^2 - (.6)(.07) \right] \\ &+ (0.38845) \left[ \frac{1}{2} (.6)^2 - \frac{1}{2} (.6) + (.6)(.07) \right] \\ &+ (0.49415) \left[ 1 - .6^2 - .07 + \frac{1}{2} (.07)^2 + (.6)(.07) \right] \\ &+ (0.59555) \left[ \frac{1}{2} (.6)^2 + \frac{1}{2} (.6) - (.6)(.07) \right] \end{aligned}$$

$$\begin{aligned} Q(\chi^2 | v) &= 0.00028469 + 0.006593433 \\ &- 0.0302991 + 0.30363046 + 0.2608509 \\ &= 0.5410603905 \end{aligned}$$

$$\begin{aligned} Q(4.3, 3.77) &= \Gamma(4.3) Q(\chi^2 | v) \\ &= 4.7913 \text{ to five places} & 4.791276 \text{ to seven places} \\ \gamma(4.3, 3.77) &= \Gamma(4.3) \left[ 1 - Q(\chi^2 | v) \right] \\ &= 4.0641 \text{ to five places} & 4.064068 \text{ to seven places} \\ & & 8.85534 \text{ to six places} \end{aligned}$$

TABLE III TABULATION OF  $Q(\chi^2 | v)$ 

## PROBABILITY FUNCTIONS

Table 26.7 PROBABILITY INTEGRAL OF  $\chi^2$ -DISTRIBUTION, INCOMPLETE GAMMA FUNCTION  
CUMULATIVE SUMS OF THE POISSON DISTRIBUTION

$\chi^2$	0.001	0.002	0.003	0.004	0.005	0.006	0.007	0.008	0.009	0.010
$m$	0.0005	0.0010	0.0015	0.0020	0.0025	0.0030	0.0035	0.0040	0.0045	0.0050
1	0.97477	0.96433	0.95632	0.94957	0.94363	0.93826	0.93332	0.92873	0.92442	0.92034
2	0.99950	0.99900	0.99850	0.99800	0.99750	0.99700	0.99651	0.99601	0.99551	0.99501
3	0.99999	0.99998	0.99996	0.99993	0.99991	0.99988	0.99984	0.99981	0.99977	0.99973
4							0.99999	0.99999	0.99999	0.99999
$\chi^2$	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09	0.10
$m$	0.005	0.010	0.015	0.020	0.025	0.030	0.035	0.040	0.045	0.050
1	0.92034	0.88754	0.86249	0.84148	0.82306	0.80650	0.79134	0.77730	0.76418	0.75183
2	0.99501	0.99005	0.98511	0.98020	0.97531	0.97045	0.96561	0.96079	0.95600	0.95123
3	0.99973	0.99925	0.99863	0.99790	0.99707	0.99616	0.99518	0.99412	0.99301	0.99184
4	0.99999	0.99995	0.99989	0.99980	0.99969	0.99956	0.99940	0.99922	0.99902	0.99879
5			0.99999	0.99998	0.99997	0.99995	0.99993	0.99991	0.99987	0.99984
6							0.99999	0.99999	0.99999	0.99998
$\chi^2$	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1.0
$m$	0.05	0.10	0.15	0.20	0.25	0.30	0.35	0.40	0.45	0.50
1	0.75183	0.65472	0.58388	0.52709	0.47950	0.43858	0.40278	0.37109	0.34278	0.31731
2	0.95123	0.90484	0.86071	0.81873	0.77880	0.74082	0.70469	0.67032	0.63763	0.60653
3	0.99184	0.97759	0.96003	0.94024	0.91889	0.89643	0.87320	0.84947	0.82543	0.80125
4	0.99879	0.99532	0.98981	0.98248	0.97350	0.96306	0.95133	0.93845	0.92456	0.90980
5	0.99984	0.99911	0.99764	0.99533	0.99212	0.98800	0.98297	0.97703	0.97022	0.96257
6	0.99998	0.99985	0.99950	0.99885	0.99784	0.99640	0.99449	0.99207	0.98912	0.98561
7	0.99997	0.99990	0.99974	0.99945	0.99899	0.99834	0.99744	0.99628	0.99483	
8		0.99998	0.99994	0.99987	0.99973	0.99953	0.99922	0.99880	0.99825	
9			0.99999	0.99997	0.99993	0.99987	0.99978	0.99964	0.99944	
10				0.99999	0.99998	0.99997	0.99994	0.99989	0.99983	
11						0.99999	0.99998	0.99997	0.99995	
12							0.99999	0.99999	0.99999	
$\chi^2$	1.1	1.2	1.3	1.4	1.5	1.6	1.7	1.8	1.9	2.0
$m$	0.55	0.60	0.65	0.70	0.75	0.80	0.85	0.90	0.95	1.00
1	0.29427	0.27332	0.25421	0.23672	0.22067	0.20590	0.19229	0.17971	0.16808	0.15730
2	0.57695	0.54881	0.52205	0.49659	0.47237	0.44933	0.42741	0.40657	0.38674	0.36788
3	0.77707	0.75300	0.72913	0.70553	0.68227	0.65939	0.63693	0.61493	0.59342	0.57241
4	0.89427	0.87810	0.86138	0.84420	0.82664	0.80879	0.79072	0.77248	0.75414	0.73576
5	0.95410	0.94488	0.93493	0.92431	0.91307	0.90125	0.88890	0.87607	0.86280	0.84915
6	0.98154	0.97689	0.97166	0.96586	0.95949	0.95258	0.94512	0.93714	0.92866	0.91970
7	0.99305	0.99093	0.98844	0.98557	0.98231	0.97864	0.97457	0.97008	0.96517	0.95984
8	0.99753	0.99664	0.99555	0.99425	0.99271	0.99092	0.98887	0.98654	0.98393	0.98101
9	0.99917	0.99882	0.99838	0.99782	0.99715	0.99633	0.99537	0.99425	0.99295	0.99147
10	0.99973	0.99961	0.99944	0.99921	0.99894	0.99859	0.99817	0.99766	0.99705	0.99634
11	0.99992	0.99987	0.99981	0.99973	0.99962	0.99948	0.99930	0.99908	0.99882	0.99850
12	0.99998	0.99996	0.99994	0.99991	0.99987	0.99982	0.99975	0.99966	0.99954	0.99941
13	0.99999	0.99999	0.99998	0.99997	0.99996	0.99994	0.99991	0.99988	0.99983	0.99977
14			0.99999	0.99999	0.99999	0.99998	0.99997	0.99996	0.99994	0.99992
15						0.99999	0.99999	0.99999	0.99998	0.99997
16								0.99999	0.99999	

$$Q(\chi^2 | v) = 1 - P(\chi^2 | v) = \left[ 2^v \Gamma\left(\frac{v}{2}\right) \right]^{-1} \int_{\chi^2}^{\infty} e^{-t} t^{v-1} dt = \left[ \Gamma\left(\frac{v}{2}\right) \right]^{-1} \int_{\frac{\chi^2}{2}}^{\infty} e^{-t} t^{\frac{v}{2}-1} dt = \sum_{j=0}^{v-1} e^{-\frac{\chi^2}{2}} \frac{(\frac{v}{2})^j}{j!} \quad (v \text{ even}, c = \frac{v}{2}, m = \frac{1}{2}\chi^2)$$

Compiled from E. S. Pearson and H. O. Hartley (editors), Biometrika tables for statisticians, vol. 1. Cambridge Univ. Press, Cambridge, England, 1954 (with permission).

TABLE III (Cont'd)

## PROBABILITY FUNCTIONS

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PROBABILITY INTEGRAL OF  $\chi^2$ -DISTRIBUTION, INCOMPLETE GAMMA FUNCTION Table 26.7  
CUMULATIVE SUMS OF THE POISSON DISTRIBUTION

	$\chi^2$	2.2	2.4	2.6	2.8	3.0	3.2	3.4	3.6	3.8	4.0
	$m$	1.1	1.2	1.3	1.4	1.5	1.6	1.7	1.8	1.9	2.0
1	0.13801	0.12134	0.10686	0.09426	0.08327	0.07364	0.06520	0.05778	0.05125	0.04550	
2	0.33287	0.30119	0.27253	0.24660	0.22313	0.20190	0.18268	0.16530	0.14957	0.13534	
3	0.53195	0.49363	0.45749	0.42350	0.39163	0.36181	0.33397	0.30802	0.28389	0.26146	
4	0.69903	0.66263	0.62682	0.59183	0.55783	0.52493	0.49325	0.46284	0.43375	0.40601	
5	0.82084	0.79147	0.76137	0.73079	0.69999	0.66918	0.63857	0.60831	0.57856	0.54942	
6	0.90042	0.87949	0.85711	0.83350	0.80885	0.78336	0.75722	0.73062	0.70372	0.67668	
7	0.94795	0.93444	0.91938	0.90287	0.88500	0.86590	0.84570	0.82452	0.80250	0.77978	
8	0.97426	0.96623	0.95691	0.94628	0.93436	0.92119	0.90681	0.89129	0.87470	0.85712	
9	0.98790	0.98345	0.97807	0.97170	0.96430	0.95583	0.94631	0.93572	0.92408	0.91141	
10	0.99457	0.99225	0.98934	0.98575	0.98142	0.97632	0.97039	0.96359	0.95592	0.94735	
11	0.99766	0.99652	0.99503	0.99311	0.99073	0.98781	0.98431	0.98019	0.97541	0.96992	
12	0.99903	0.99850	0.99777	0.99680	0.99554	0.99396	0.99200	0.98962	0.98678	0.98344	
13	0.99961	0.99938	0.99903	0.99856	0.99793	0.99711	0.99606	0.99475	0.99314	0.99119	
14	0.99985	0.99975	0.99960	0.99938	0.99907	0.99866	0.99813	0.99743	0.99655	0.99547	
15	0.99994	0.99990	0.99984	0.99974	0.99960	0.99940	0.99913	0.99878	0.99832	0.99774	
16	0.99998	0.99996	0.99994	0.99998	0.99983	0.99974	0.99961	0.99944	0.99921	0.99890	
17	0.99999	0.99999	0.99998	0.99996	0.99993	0.99989	0.99983	0.99975	0.99964	0.99948	
18			0.99999	0.99998	0.99997	0.99995	0.99993	0.99989	0.99984	0.99976	
19				0.99999	0.99999	0.99998	0.99997	0.99995	0.99993	0.99989	
20					0.99999	0.99999	0.99999	0.99998	0.99997	0.99995	
21							0.99999	0.99999	0.99998	0.99999	
22								0.99999	0.99999	0.99999	
	$\chi^2$	4.2	4.4	4.6	4.8	5.0	5.2	5.4	5.6	5.8	6.0
	$m$	2.1	2.2	2.3	2.4	2.5	2.6	2.7	2.8	2.9	3.0
1	0.04042	0.03594	0.03197	0.02846	0.02535	0.02259	0.02014	0.01796	0.01603	0.01431	
2	0.12246	0.11080	0.10026	0.09072	0.08209	0.07427	0.06721	0.06081	0.05502	0.04979	
3	0.24066	0.22139	0.20354	0.18704	0.17180	0.15772	0.14474	0.13278	0.12176	0.11161	
4	0.37962	0.35457	0.33085	0.30844	0.28730	0.26739	0.24866	0.23108	0.21459	0.19915	
5	0.52099	0.49337	0.46662	0.44077	0.41588	0.39196	0.36904	0.34711	0.32617	0.30622	
6	0.64963	0.62271	0.59604	0.56971	0.54381	0.51843	0.49363	0.46945	0.44596	0.42319	
7	0.75647	0.73272	0.70864	0.68435	0.65996	0.63557	0.61127	0.58715	0.56329	0.53975	
8	0.83864	0.81935	0.79935	0.77872	0.75758	0.73600	0.71409	0.69194	0.66962	0.64723	
9	0.89776	0.88317	0.86769	0.85138	0.83431	0.81654	0.79814	0.77919	0.75976	0.73992	
10	0.93787	0.92750	0.91625	0.90413	0.89118	0.87742	0.86291	0.84768	0.83178	0.81526	
11	0.96370	0.95672	0.94898	0.94046	0.93117	0.92109	0.91026	0.89868	0.88637	0.87337	
12	0.97955	0.97509	0.97002	0.96433	0.95798	0.95096	0.94327	0.93489	0.92583	0.91608	
13	0.98887	0.98614	0.98298	0.97934	0.97519	0.97052	0.96530	0.95951	0.95313	0.94615	
14	0.99414	0.99254	0.99064	0.98841	0.98581	0.98283	0.97943	0.97559	0.97128	0.96649	
15	0.99701	0.99610	0.99501	0.99369	0.99213	0.99029	0.98816	0.98571	0.98291	0.97975	
16	0.99851	0.99802	0.99741	0.99666	0.99575	0.99467	0.99338	0.99187	0.99012	0.98810	
17	0.99928	0.99902	0.99869	0.99828	0.99777	0.99715	0.99639	0.99550	0.99443	0.99319	
18	0.99966	0.99953	0.99936	0.99914	0.99886	0.99851	0.99809	0.99757	0.99694	0.99620	
19	0.99985	0.99978	0.99969	0.99958	0.99943	0.99924	0.99901	0.99872	0.99836	0.99793	
20	0.99993	0.99990	0.99986	0.99980	0.99972	0.99962	0.99950	0.99934	0.99914	0.99890	
21	0.99997	0.99995	0.99993	0.99991	0.99987	0.99982	0.99975	0.99967	0.99956	0.99943	
22	0.99999	0.99998	0.99997	0.99996	0.99994	0.99991	0.99988	0.99984	0.99978	0.99971	
23	0.99999	0.99999	0.99999	0.99998	0.99997	0.99996	0.99994	0.99992	0.99989	0.99986	
24				0.99999	0.99999	0.99998	0.99997	0.99996	0.99995	0.99993	
25					0.99999	0.99999	0.99999	0.99998	0.99998	0.99997	
26						$\bullet \frac{1}{2}(\chi^2 - \chi_0^2)$	$w \rightarrow \infty, \chi_0 \rightarrow 0$	0.99999	0.99999	0.99998	
27								0.99999	0.99999	0.99999	

Interpolation on  $\chi^2$ 

$$Q(\chi^2, r) = Q(\chi_0^2, r_0 - 4) \left[ \frac{1}{2} \phi^2 \right] + Q(\chi_0^2, r_0 - 2) \left[ \phi - \phi^2 \right] + Q(\chi_0^2, r_0) \left[ 1 - \phi + \frac{1}{2} \phi^2 \right]$$

$$\begin{aligned} \text{Double Entry Interpolation} \\ Q(\chi^2, r) = Q(\chi_0^2, r_0 - 4) \left[ \frac{1}{2} \phi^2 \right] + Q(\chi_0^2, r_0 - 2) \left[ \phi - \phi^2 - w\phi \right] + Q(\chi_0^2, r_0 - 1) \left[ \frac{1}{2} w^2 - \frac{1}{2} w + w\phi \right] \\ + Q(\chi_0^2, r_0) \left[ 1 - w^2 - \phi + \frac{1}{2} \phi^2 + w\phi \right] + Q(\chi_0^2, r_0 + 1) \left[ \frac{1}{2} w^2 + \frac{1}{2} w - w\phi \right] \end{aligned}$$

TABLE III (Cont'd)

Table 26.7 PROBABILITY INTEGRAL OF  $\chi^2$ -DISTRIBUTION, INCOMPLETE GAMMA FUNCTION CUMULATIVE SUMS OF THE POISSON DISTRIBUTION

$\nu$	$x^2$	6.2	6.4	6.6	6.8	7.0	7.2	7.4	7.6	7.8	8.0
$m$	3.1	3.2	3.3	3.4	3.5	3.6	3.7	3.8	3.9	4.0	
1	0.01278	0.01141	0.01020	0.00912	0.00815	0.00729	0.00652	0.00584	0.00522	0.00468	
2	0.04505	0.04076	0.03688	0.03337	0.03020	0.02732	0.02472	0.02237	0.02024	0.01832	
3	0.10228	0.09369	0.08580	0.07855	0.07190	0.06579	0.06018	0.05504	0.05033	0.04601	
4	0.18470	0.17120	0.15860	0.14684	0.13589	0.12569	0.11620	0.10738	0.09919	0.09158	
5	0.28724	0.26922	0.25213	0.23595	0.22064	0.20619	0.19255	0.17970	0.16761	0.15624	
6	0.40116	0.37990	0.35943	0.33974	0.32085	0.30275	0.28543	0.26890	0.25313	0.23810	
7	0.51660	0.49390	0.47168	0.45000	0.42888	0.40836	0.38845	0.36918	0.35056	0.33259	
8	0.62484	0.60252	0.58034	0.55836	0.53663	0.51522	0.49415	0.47349	0.45325	0.43347	
9	0.71975	0.69931	0.67869	0.65793	0.63712	0.61631	0.59555	0.57490	0.55442	0.53415	
10	0.79819	0.78061	0.76259	0.74418	0.72544	0.70644	0.68722	0.66784	0.64837	0.62884	
11	0.85969	0.84539	0.83049	0.81504	0.79908	0.78266	0.76583	0.74862	0.73110	0.71330	
12	0.90567	0.89459	0.88288	0.87054	0.85761	0.84412	0.83009	0.81556	0.80056	0.78523	
13	0.93857	0.93038	0.92157	0.91216	0.90215	0.89155	0.88038	0.86865	0.85638	0.84360	
14	0.96120	0.95538	0.94903	0.94215	0.93471	0.92673	0.91819	0.90911	0.89948	0.88933	
15	0.97619	0.97222	0.96782	0.96296	0.95765	0.95186	0.94559	0.93882	0.93155	0.92378	
16	0.98579	0.98317	0.98022	0.97693	0.97326	0.96921	0.96476	0.95989	0.95460	0.94887	
17	0.99174	0.99007	0.98816	0.98595	0.98355	0.98081	0.97775	0.97437	0.97064	0.96655	
18	0.99532	0.99429	0.99309	0.99171	0.99013	0.98833	0.98630	0.98402	0.98147	0.97864	
19	0.99741	0.99679	0.99606	0.99521	0.99421	0.99307	0.99176	0.99026	0.98857	0.98667	
20	0.99860	0.99824	0.99781	0.99729	0.99669	0.99598	0.99515	0.99420	0.99311	0.99187	
21	0.99926	0.99905	0.99880	0.99850	0.99814	0.99771	0.99721	0.99662	0.99594	0.99514	
22	0.99962	0.99950	0.99936	0.99919	0.99898	0.99873	0.99843	0.99807	0.99765	0.99716	
23	0.99981	0.99974	0.99967	0.99957	0.99945	0.99931	0.99913	0.99892	0.99867	0.99837	
24	0.99990	0.99987	0.99983	0.99978	0.99971	0.99963	0.99953	0.99941	0.99926	0.99908	
25	0.99995	0.99994	0.99991	0.99989	0.99985	0.99981	0.99975	0.99968	0.99960	0.99949	
26	0.99998	0.99997	0.99996	0.99994	0.99992	0.99990	0.99987	0.99983	0.99978	0.99973	
27	0.99999	0.99999	0.99998	0.99997	0.99996	0.99995	0.99993	0.99991	0.99989	0.99985	
28	0.99999	0.99999	0.99999	0.99998	0.99998	0.99997	0.99996	0.99994	0.99992	0.99992	
29	0.99999	0.99997	0.99996	0.99995	0.99999	0.99999	0.99998	0.99998	0.99997	0.99996	
30											
$\nu$	$x^2$	8.2	8.4	8.6	8.8	9.0	9.2	9.4	9.6	9.8	10.0
$m$	4.1	4.2	4.3	4.4	4.5	4.6	4.7	4.8	4.9	5.0	
1	0.00419	0.00375	0.00336	0.00301	0.00270	0.00242	0.00217	0.00195	0.00175	0.00157	
2	0.01657	0.01500	0.01357	0.01228	0.01111	0.01005	0.00910	0.00823	0.00745	0.00674	
3	0.04205	0.03843	0.03511	0.03207	0.02929	0.02675	0.02442	0.02229	0.02034	0.01857	
4	0.08452	0.07798	0.07191	0.06630	0.06110	0.05629	0.05184	0.04773	0.04394	0.04043	
5	0.14555	0.13553	0.12612	0.11731	0.10906	0.10135	0.09413	0.08740	0.08110	0.07524	
6	0.22381	0.21024	0.19736	0.18514	0.17358	0.16264	0.15230	0.14254	0.13333	0.12465	
7	0.31529	0.29865	0.28266	0.26734	0.25266	0.23861	0.22520	0.21240	0.20019	0.18857	
8	0.41418	0.39540	0.37715	0.35945	0.34230	0.32571	0.30968	0.29423	0.27935	0.26503	
9	0.51412	0.49439	0.47499	0.45594	0.43727	0.41902	0.40120	0.38383	0.36692	0.35049	
10	0.60931	0.58983	0.57044	0.55118	0.53210	0.51323	0.49461	0.47626	0.45821	0.44049	
11	0.69528	0.67709	0.65876	0.64035	0.62189	0.60344	0.58502	0.56669	0.54846	0.53039	
12	0.76931	0.75314	0.73666	0.71991	0.70293	0.68576	0.66844	0.65101	0.63350	0.61596	
13	0.83033	0.81660	0.80244	0.78788	0.77294	0.75768	0.74211	0.72627	0.71020	0.69393	
14	0.87865	0.86746	0.85579	0.84365	0.83105	0.81803	0.80461	0.79081	0.77666	0.76218	
15	0.91551	0.90675	0.89749	0.88774	0.87752	0.86683	0.85569	0.84412	0.83213	0.81974	
16	0.94269	0.93606	0.92897	0.92142	0.91341	0.90495	0.89603	0.88667	0.87686	0.86663	
17	0.96208	0.95723	0.95198	0.94633	0.94026	0.93378	0.92687	0.9154	0.91179	0.90361	
18	0.97551	0.97207	0.96830	0.96420	0.95974	0.95493	0.94974	0.94418	0.93824	0.93191	
19	0.98454	0.98217	0.97955	0.97666	0.97348	0.97001	0.96623	0.96213	0.95771	0.95295	
20	0.99046	0.98887	0.98709	0.98511	0.98291	0.98047	0.97779	0.97486	0.97166	0.96817	
21	0.99424	0.99320	0.99203	0.99070	0.98821	0.98755	0.98570	0.98365	0.98139	0.97891	
22	0.99659	0.99593	0.99518	0.99431	0.99333	0.99222	0.99098	0.98958	0.98803	0.98630	
23	0.99802	0.99761	0.99714	0.99659	0.99596	0.99524	0.99442	0.99349	0.99245	0.99128	
24	0.99888	0.99863	0.99833	0.99799	0.99760	0.99714	0.99661	0.99601	0.99532	0.99455	
25	0.99937	0.99922	0.99905	0.99884	0.99860	0.99831	0.99798	0.99760	0.99716	0.99665	
26	0.99966	0.99957	0.99947	0.99934	0.99919	0.99902	0.99882	0.99858	0.99830	0.99798	
27	0.99981	0.99977	0.99971	0.99963	0.99955	0.99944	0.99932	0.99917	0.99900	0.99880	
28	0.99990	0.99987	0.99984	0.99980	0.99975	0.99969	0.99962	0.99953	0.99942	0.99930	
29	0.99995	0.99993	0.99991	0.99989	0.99986	0.99983	0.99979	0.99973	0.99967	0.99960	
30	0.99997	0.99997	0.99996	0.99994	0.99993	0.99991	0.99988	0.99985	0.99982	0.99977	

$$Q(x^2, \nu) = 1 - P(x^2, \nu) = \left[ 2^{\nu/2} \Gamma\left(\frac{\nu}{2}\right) \right]^{-1} \int_{x^2}^{\infty} e^{-t} t^{\nu-1} dt = \left[ \Gamma\left(\frac{\nu}{2}\right) \right]^{-1} \int_{\frac{x^2}{4}}^{\infty} e^{-t} t^{\nu-1} dt = \frac{1}{2} \sum_{j=0}^{\nu-1} \frac{e^{-x^2/4}}{j!} (x^2/4)^j$$

TABLE III (Cont'd)

## PROBABILITY FUNCTIONS

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Table 26.7

PROBABILITY INTEGRAL OF  $\chi^2$ -DISTRIBUTION, INCOMPLETE GAMMA FUNCTION  
CUMULATIVE SUMS OF THE POISSON DISTRIBUTION

$\chi^2$	10.5	11.0	11.5	12.0	12.5	13.0	13.5	14.0	14.5	15.0
$\nu$	$m = 5.25$	$5.5$	$5.75$	$6.0$	$6.25$	$6.5$	$6.75$	$7.0$	$7.25$	$7.5$
1	0.00119	0.00091	0.00073	0.00053	0.00041	0.00031	0.00024	0.00018	0.00014	0.00011
2	0.00525	0.00409	0.00318	0.00248	0.00193	0.00150	0.00117	0.00091	0.00071	0.00055
3	0.01476	0.01173	0.00931	0.00738	0.00585	0.00464	0.00367	0.00291	0.00230	0.00182
4	0.03280	0.02656	0.02148	0.01735	0.01400	0.01128	0.00907	0.00730	0.00586	0.00470
5	0.06225	0.05138	0.04232	0.03479	0.02854	0.02338	0.01912	0.01561	0.01273	0.01036
6	0.10511	0.08838	0.07410	0.06170	0.05170	0.04334	0.03575	0.02964	0.02452	0.02026
7	0.16196	0.13862	0.11825	0.10056	0.08527	0.07211	0.06082	0.05118	0.04297	0.03600
8	0.23167	0.20170	0.17495	0.15120	0.13025	0.11885	0.09577	0.08177	0.06963	0.05915
9	0.31154	0.27571	0.24299	0.21331	0.18657	0.16261	0.14126	0.12233	0.10562	0.09094
10	0.39777	0.35752	0.31991	0.28506	0.25299	0.22367	0.19704	0.17299	0.15138	0.13206
11	0.48605	0.44326	0.40237	0.36364	0.32726	0.29333	0.26190	0.23299	0.20655	0.18250
12	0.57218	0.52892	0.48662	0.44568	0.40640	0.36904	0.33377	0.30071	0.26992	0.24144
13	0.65263	0.61082	0.56901	0.52764	0.48713	0.44781	0.40997	0.37384	0.33960	0.30735
14	0.72479	0.68604	0.64639	0.60630	0.56622	0.52652	0.48759	0.44971	0.41316	0.37815
15	0.78717	0.75253	0.71641	0.67903	0.64086	0.60230	0.56374	0.52553	0.48800	0.45142
16	0.83925	0.80949	0.77762	0.74398	0.70890	0.67276	0.63591	0.59871	0.56152	0.52464
17	0.88118	0.85650	0.82942	0.80014	0.76895	0.73619	0.70212	0.66710	0.63145	0.59548
18	0.91416	0.89436	0.81195	0.84724	0.82218	0.79157	0.76106	0.72909	0.69596	0.66197
19	0.93952	0.92384	0.90587	0.88562	0.86316	0.83857	0.81202	0.78369	0.75380	0.72260
20	0.95817	0.94622	0.93221	0.91608	0.89779	0.87738	0.85492	0.83050	0.80427	0.77641
21	0.37166	0.96273	0.95214	0.93962	0.92513	0.90862	0.89010	0.86960	0.84718	0.82295
22	0.48118	0.97475	0.96686	0.95738	0.94618	0.93116	0.91827	0.90148	0.88279	0.86224
23	0.59873	0.98119	0.97748	0.97047	0.96201	0.95199	0.94036	0.92687	0.91165	0.89463
24	0.69215	0.98901	0.98496	0.97991	0.97367	0.96612	0.95715	0.94665	0.93454	0.92076
25	0.79607	0.99295	0.99015	0.98657	0.98206	0.97650	0.96976	0.96173	0.95230	0.94138
26	0.89636	0.99555	0.99366	0.99117	0.98798	0.98397	0.97902	0.97300	0.96581	0.95733
27	0.99814	0.99724	0.99548	0.99429	0.99208	0.98925	0.98567	0.98125	0.97588	0.96943
28	0.99890	0.99831	0.99749	0.99637	0.99487	0.99290	0.99037	0.98719	0.98324	0.97844
29	0.99935	0.99893	0.99846	0.99773	0.99672	0.99538	0.99363	0.99138	0.98854	0.98502
30	0.99963	0.99940	0.99907	0.99860	0.99794	0.99704	0.99585	0.99428	0.99227	0.98974
$\chi^2$	15.5	16.0	16.5	17.0	17.5	18.0	18.5	19.0	19.5	20.0
$\nu$	$m = 7.75$	8.0	8.25	8.5	8.75	9.0	9.25	9.5	9.75	10.0
1	0.00008	0.00006	0.00005	0.00004	0.00003	0.00002	0.00002	0.00001	0.00001	0.00001
2	0.00043	0.00034	0.00026	0.00020	0.00016	0.00012	0.00010	0.00008	0.00006	0.00005
3	0.00144	0.00113	0.00090	0.00071	0.00056	0.00044	0.00035	0.00027	0.00022	0.00017
4	0.00371	0.00302	0.00242	0.00193	0.00154	0.00123	0.00099	0.00079	0.00063	0.00050
5	0.00843	0.00684	0.00556	0.00450	0.00364	0.00295	0.00238	0.00192	0.00155	0.00125
6	0.01670	0.01375	0.01131	0.00928	0.00761	0.00623	0.00510	0.00416	0.00340	0.00277
7	0.03010	0.02512	0.02092	0.01740	0.01444	0.01197	0.00991	0.00819	0.00676	0.00557
8	0.05012	0.04238	0.03576	0.03011	0.02530	0.02123	0.01777	0.01486	0.01240	0.01034
9	0.07809	0.06688	0.05715	0.04872	0.04148	0.03517	0.02980	0.02519	0.02126	0.01791
10	0.11487	0.09963	0.08613	0.07436	0.06401	0.05496	0.04709	0.04026	0.03435	0.02925
11	0.16073	0.14113	0.12356	0.10788	0.09393	0.08158	0.07068	0.06109	0.05269	0.04534
12	0.21522	0.19124	0.16919	0.14360	0.13174	0.11569	0.10133	0.08853	0.07716	0.06709
13	0.27719	0.24913	0.22318	0.19910	0.17744	0.15752	0.13944	0.12310	0.10840	0.09521
14	0.34485	0.31337	0.28380	0.25618	0.23051	0.20678	0.18495	0.16495	0.14671	0.13014
15	0.41604	0.38205	0.34962	0.31886	0.28986	0.26267	0.23729	0.21373	0.19196	0.17193
16	0.48837	0.45296	0.41863	0.38560	0.35398	0.32390	0.29544	0.26866	0.24359	0.22022
17	0.55951	0.52383	0.48871	0.45437	0.42102	0.38884	0.35797	0.32853	0.30060	0.27423
18	0.62740	0.59255	0.55770	0.52311	0.48902	0.45565	0.42320	0.39182	0.36166	0.33282
19	0.69033	0.65728	0.62370	0.58987	0.55603	0.52244	0.48931	0.45684	0.42521	0.39458
20	0.74712	0.71662	0.68416	0.65297	0.62031	0.58741	0.55451	0.52183	0.48957	0.45793
21	0.79705	0.76965	0.74093	0.71111	0.68039	0.64900	0.61718	0.58514	0.55310	0.52126
22	0.83990	0.81589	0.79012	0.76336	0.73519	0.70599	0.67597	0.64533	0.61428	0.58304
23	0.87587	0.85527	0.83304	0.80925	0.78402	0.75749	0.72983	0.70122	0.67185	0.64191
24	0.90527	0.88808	0.86491	0.84866	0.82657	0.80301	0.77810	0.75199	0.72483	0.69678
25	0.92891	0.91483	0.89912	0.88179	0.86287	0.84239	0.82044	0.79712	0.77254	0.74683
26	0.94749	0.93620	0.92341	0.90908	0.89320	0.87577	0.85683	0.83643	0.81464	0.79156
27	0.96182	0.95295	0.94274	0.93112	0.91806	0.90352	0.88750	0.87000	0.85107	0.83076
28	0.97266	0.96582	0.95782	0.94859	0.93805	0.92615	0.91285	0.89814	0.88200	0.86446
29	0.98071	0.97554	0.96493	0.96218	0.95383	0.94427	0.93344	0.92129	0.90779	0.89293
30	0.98659	0.98274	0.97810	0.97258	0.96608	0.95853	0.94986	0.94001	0.92891	0.91654

$$\phi^{-1}(\chi^2, \chi^2_0) \quad w \cdot v_0 \cdot 0$$

Interpolation on  $\chi^2$ 

$$Q(\chi^2, \nu) = Q(\chi^2_0, \nu_0 - 4) \left[ \frac{1}{2} \phi^2 \right] \cdot Q(\chi^2_0, \nu_0 - 2) \left[ \phi \cdot \phi^2 \right] \cdot Q(\chi^2_0, \nu_0 - 1) \left[ \frac{1}{2} w^2 \cdot \frac{1}{2} w \cdot w \phi \right]$$

$$\cdot Q(\chi^2_0, \nu_0 - 1) \left[ 1 - w^2 \cdot \phi \cdot \frac{1}{2} \phi^2 \cdot w \phi \right] \cdot Q(\chi^2_0, \nu_0 - 1) \left[ \frac{1}{2} w^2 \cdot \frac{1}{2} w \cdot w \phi \right]$$

TABLE III (Cont'd)

Table 26.7 PROBABILITY INTEGRAL OF  $\chi^2$ -DISTRIBUTION, INCOMPLETE GAMMA-FUNCTION  
CUMULATIVE SUMS OF THE POISSON DISTRIBUTION

$\nu$	$x^2$	6.2	6.4	6.6	6.8	7.0	7.2	7.4	7.6	7.8	8.0
1	0.01278	0.01141	0.01020	0.00912	0.00815	0.00729	0.00652	0.00584	0.00522	0.00468	
2	0.04505	0.04076	0.03688	0.03337	0.03020	0.02732	0.02472	0.02237	0.02024	0.01832	
3	0.10228	0.09369	0.08580	0.07855	0.07190	0.06579	0.06018	0.05504	0.05033	0.04601	
4	0.18470	0.17120	0.15860	0.14684	0.13589	0.12569	0.11620	0.10738	0.09919	0.09158	
5	0.28724	0.26922	0.25213	0.23595	0.22064	0.20619	0.19255	0.17970	0.16761	0.15624	
6	0.40116	0.37990	0.35943	0.33974	0.32085	0.30275	0.28543	0.26890	0.25313	0.23810	
7	0.51660	0.49390	0.47168	0.45000	0.42888	0.40836	0.38845	0.36918	0.35056	0.33259	
8	0.62484	0.60252	0.58034	0.55836	0.53663	0.51522	0.49415	0.47349	0.45325	0.43347	
9	0.71975	0.69931	0.67869	0.65793	0.63712	0.61631	0.59555	0.57490	0.55442	0.53415	
10	0.79819	0.78061	0.76259	0.74418	0.72544	0.70644	0.68722	0.66784	0.64837	0.62884	
11	0.85969	0.84539	0.83049	0.81504	0.79908	0.78266	0.76583	0.74862	0.73110	0.71330	
12	0.90567	0.89459	0.88288	0.87054	0.85761	0.84412	0.83009	0.81556	0.80056	0.78513	
13	0.93857	0.93038	0.92157	0.91216	0.90215	0.89155	0.88038	0.86865	0.85638	0.84360	
14	0.96120	0.95538	0.94903	0.94215	0.93471	0.92673	0.91819	0.90911	0.89948	0.88933	
15	0.97619	0.97222	0.96782	0.96296	0.95765	0.95186	0.94559	0.93882	0.93155	0.92378	
16	0.98579	0.98317	0.98022	0.97693	0.97326	0.96921	0.96476	0.95989	0.95460	0.94887	
17	0.99174	0.99007	0.98816	0.98599	0.98355	0.98081	0.97775	0.97437	0.97064	0.96655	
18	0.99532	0.99429	0.99309	0.99171	0.99013	0.98833	0.98630	0.98402	0.98147	0.97864	
19	0.99741	0.99679	0.99606	0.99521	0.99421	0.99307	0.99176	0.99026	0.98857	0.98667	
20	0.99860	0.99824	0.99781	0.99729	0.99669	0.99598	0.99515	0.99420	0.99311	0.99187	
21	0.99926	0.99905	0.99880	0.99850	0.99814	0.99771	0.99721	0.99662	0.99594	0.99514	
22	0.99962	0.99950	0.99936	0.99919	0.99898	0.99873	0.99843	0.99807	0.99765	0.99716	
23	0.99981	0.99974	0.99967	0.99957	0.99945	0.99931	0.99913	0.99892	0.99867	0.99837	
24	0.99990	0.99987	0.99983	0.99978	0.99971	0.99963	0.99953	0.99941	0.99926	0.99908	
25	0.99995	0.99994	0.99991	0.99989	0.99985	0.99981	0.99975	0.99968	0.99960	0.99949	
26	0.99998	0.99997	0.99996	0.99994	0.99992	0.99990	0.99987	0.99983	0.99978	0.99973	
27	0.99999	0.99999	0.99998	0.99997	0.99996	0.99995	0.99993	0.99991	0.99989	0.99985	
28		0.99999	0.99999	0.99999	0.99998	0.99998	0.99997	0.99996	0.99994	0.99992	
29			0.99999	0.99999	0.99999	0.99999	0.99998	0.99998	0.99997	0.99996	
30				0.99999	0.99999	0.99999	0.99999	0.99999	0.99999	0.99998	
$\nu$	$x^2$	8.2	8.4	8.6	8.8	9.0	9.2	9.4	9.6	9.8	10.0
1	$m = 4.1$	4.2	4.3	4.4	4.5	4.6	4.7	4.8	4.9	5.0	
2	0.00419	0.00375	0.00336	0.00301	0.00270	0.00242	0.00217	0.00195	0.00175	0.00157	
3	0.01657	0.01500	0.01357	0.01228	0.01111	0.01005	0.00910	0.00823	0.00745	0.00674	
4	0.04205	0.03843	0.03511	0.03207	0.02929	0.02675	0.02442	0.02229	0.02034	0.01857	
5	0.08452	0.07798	0.07191	0.06630	0.06110	0.05629	0.05184	0.04773	0.04394	0.04043	
6	0.22381	0.21024	0.19736	0.18514	0.17358	0.16264	0.15230	0.14254	0.13333	0.12465	
7	0.31529	0.29865	0.28266	0.26734	0.25266	0.23861	0.22520	0.21240	0.20019	0.18857	
8	0.41418	0.39540	0.37715	0.35945	0.34230	0.32571	0.30968	0.29423	0.27935	0.26503	
9	0.51412	0.49439	0.47499	0.45594	0.43727	0.41902	0.40120	0.38383	0.36692	0.35049	
10	0.60931	0.58983	0.57044	0.55118	0.53210	0.51323	0.49461	0.47626	0.45821	0.44049	
11	0.69528	0.67709	0.65876	0.64035	0.62189	0.60344	0.58502	0.56669	0.54846	0.53039	
12	0.76931	0.75314	0.73666	0.71991	0.70293	0.68576	0.66844	0.65101	0.63350	0.61596	
13	0.83033	0.81660	0.80244	0.78788	0.77294	0.75768	0.74211	0.72627	0.71020	0.69193	
14	0.87865	0.86746	0.85579	0.84365	0.83105	0.81803	0.80461	0.79081	0.77666	0.7618	
15	0.91551	0.90675	0.89749	0.88774	0.87752	0.86683	0.85569	0.84412	0.83213	0.81974	
16	0.94269	0.93606	0.92897	0.92142	0.91341	0.90495	0.89603	0.88667	0.87486	0.86663	
17	0.96208	0.95723	0.95198	0.94633	0.94026	0.93378	0.92687	0.91954	0.91179	0.90361	
18	0.97551	0.97207	0.96830	0.96420	0.95974	0.95493	0.94974	0.94418	0.93824	0.93191	
19	0.98454	0.98217	0.97955	0.97666	0.97348	0.97001	0.96623	0.96213	0.95771	0.95295	
20	0.99046	0.98887	0.98709	0.98511	0.98291	0.98047	0.97779	0.97486	0.97166	0.96817	
21	0.99424	0.99320	0.99203	0.99070	0.98921	0.98755	0.98570	0.98365	0.98139	0.97891	
22	0.99659	0.99593	0.99518	0.99431	0.99333	0.99222	0.99098	0.98958	0.98803	0.98630	
23	0.99802	0.99761	0.99714	0.99659	0.99596	0.99524	0.99442	0.99349	0.99245	0.99128	
24	0.99988	0.99863	0.99833	0.99799	0.99760	0.99714	0.99661	0.99601	0.99532	0.99455	
25	0.99937	0.99922	0.99905	0.99884	0.99860	0.99831	0.99798	0.99760	0.99716	0.99665	
26	0.99966	0.99957	0.99947	0.99934	0.99919	0.99902	0.99882	0.99858	0.99830	0.99798	
27	0.99981	0.99977	0.99971	0.99963	0.99955	0.99944	0.99932	0.99917	0.99900	0.99880	
28	0.99990	0.99987	0.99984	0.99980	0.99975	0.99969	0.99962	0.99953	0.99942	0.99930	
29	0.99995	0.99993	0.99991	0.99989	0.99986	0.99983	0.99979	0.99973	0.99967	0.99960	
30	0.99997	0.99997	0.99996	0.99994	0.99993	0.99991	0.99988	0.99985	0.99982	0.99977	

$$Q(x^2|\nu) = 1 - P(x^2|\nu) = \left[ 2^{\nu} \Gamma\left(\frac{\nu}{2}\right) \right]^{-1} \int_{x^2}^{\infty} t^{\nu-2} e^{-t} dt = \left[ \Gamma\left(\frac{\nu}{2}\right) \right]^{-1} \int_{\frac{x^2}{2}}^{\infty} t^{\nu-2} e^{-t} dt = \sum_{j=0}^{\nu-1} \frac{(-1)^j}{j!} \frac{x^{2j}}{2^j} \nu^{\nu-1-j}$$

( $\nu$  even,  $\nu = \frac{1}{2}m$ ,  $m = \frac{1}{2}x^2$ )

TABLE III (Cont'd)

## PROBABILITY FUNCTIONS

981

Table 26.7

PROBABILITY INTEGRAL OF  $\chi^2$ -DISTRIBUTION, INCOMPLETE GAMMA FUNCTION

## CUMULATIVE SUMS OF THE POISSON DISTRIBUTION

 $\chi^2 = 10.5 \quad 11.0 \quad 11.5 \quad 12.0 \quad 12.5 \quad 13.0 \quad 13.5 \quad 14.0 \quad 14.5 \quad 15.0$ 

$\nu$	$m$	5.25	5.5	5.75	6.0	6.25	6.5	6.75	7.0	7.25	7.5
1	0.00119	0.00091	0.00070	0.00053	0.00041	0.00031	0.00024	0.00018	0.00014	0.00011	
2	0.00525	0.00409	0.00318	0.00248	0.00193	0.00150	0.00117	0.00091	0.00071	0.00055	
3	0.01476	0.01173	0.00931	0.00738	0.00585	0.00464	0.00367	0.00291	0.00230	0.00182	
4	0.03280	0.02656	0.02148	0.01735	0.01400	0.01128	0.00907	0.00730	0.00586	0.00470	
5	0.06225	0.05138	0.04242	0.03479	0.02854	0.02338	0.01912	0.01561	0.01273	0.01036	
6	0.10511	0.08878	0.07410	0.06197	0.05170	0.04304	0.03575	0.02964	0.02452	0.02026	
7	0.16196	0.13862	0.11825	0.10056	0.08527	0.07211	0.06082	0.05118	0.04297	0.03600	
8	0.23167	0.20170	0.17495	0.15120	0.13025	0.11185	0.09577	0.08177	0.06963	0.05915	
9	0.31154	0.27571	0.24299	0.21331	0.18657	0.16261	0.14126	0.12233	0.10562	0.09094	
10	0.39777	0.35752	0.31991	0.28506	0.25299	0.22367	0.19704	0.17299	0.15138	0.13206	
11	0.48605	0.44326	0.40217	0.36364	0.32726	0.29333	0.26190	0.23299	0.20655	0.18250	
12	0.57218	0.52892	0.48662	0.44562	0.40640	0.36904	0.33377	0.30071	0.26992	0.24144	
13	0.65263	0.61082	0.56901	0.52764	0.48713	0.44781	0.40997	0.37384	0.33960	0.30735	
14	0.72479	0.68604	0.64639	0.60630	0.56622	0.52652	0.48759	0.44971	0.41316	0.37815	
15	0.78717	0.75253	0.71641	0.67903	0.64086	0.60230	0.56374	0.52553	0.48800	0.45142	
16	0.83925	0.80949	0.77762	0.74398	0.70890	0.67276	0.63591	0.59871	0.56152	0.52464	
17	0.88135	0.85656	0.82942	0.80014	0.76895	0.73619	0.70212	0.66710	0.63145	0.59548	
18	0.91436	0.89476	0.87195	0.84724	0.82218	0.79157	0.76106	0.72909	0.69596	0.66197	
19	0.93952	0.92383	0.90597	0.88562	0.86315	0.83857	0.81202	0.78369	0.75380	0.72260	
20	0.95817	0.94622	0.93221	0.91608	0.89779	0.87738	0.85492	0.83050	0.80427	0.77641	
21	0.97166	0.96279	0.95214	0.93962	0.92513	0.90862	0.89010	0.86960	0.84718	0.82295	
22	0.98118	0.97375	0.96680	0.95738	0.94618	0.93316	0.91827	0.90148	0.88279	0.86224	
23	0.98773	0.98112	0.97748	0.97047	0.96201	0.95199	0.94030	0.92687	0.91165	0.89463	
24	0.99216	0.98901	0.98498	0.97991	0.97367	0.96612	0.95715	0.94665	0.93454	0.92076	
25	0.99507	0.99245	0.99015	0.98657	0.98206	0.97650	0.96976	0.96173	0.95230	0.94138	
26	0.99696	0.99555	0.99166	0.99117	0.98798	0.98397	0.97902	0.97300	0.96581	0.95733	
27	0.99815	0.99724	0.99598	0.99429	0.99208	0.98925	0.98567	0.98125	0.97588	0.96943	
28	0.99890	0.99831	0.99743	0.99637	0.99487	0.99290	0.99037	0.98719	0.98324	0.97844	
29	0.99935	0.99893	0.99846	0.99773	0.99672	0.99538	0.99363	0.99138	0.98854	0.98502	
30	0.99963	0.99940	0.99907	0.99860	0.99794	0.99704	0.99585	0.99428	0.99227	0.98974	

 $\chi^2 = 15.5 \quad 16.0 \quad 16.5 \quad 17.0 \quad 17.5 \quad 18.0 \quad 18.5 \quad 19.0 \quad 19.5 \quad 20.0$ 

$\nu$	$m$	7.75	8.0	8.25	8.5	8.75	9.0	9.25	9.5	9.75	10.0
1	0.00008	0.00006	0.00005	0.00004	0.00003	0.00002	0.00002	0.00001	0.00001	0.00001	
2	0.00043	0.00034	0.00026	0.00020	0.00016	0.00012	0.00010	0.00008	0.00006	0.00005	
3	0.00144	0.00113	0.00090	0.00071	0.00056	0.00044	0.00035	0.00027	0.00022	0.00017	
4	0.00377	0.00302	0.00242	0.00193	0.00154	0.00123	0.00099	0.00079	0.00063	0.00050	
5	0.00843	0.00684	0.00554	0.00450	0.00364	0.00295	0.00235	0.00192	0.00155	0.00125	

6	0.01670	0.01374	0.01131	0.00928	0.00761	0.00623	0.00510	0.00415	0.00340	0.00277	
7	0.03010	0.02512	0.02092	0.01740	0.01444	0.01197	0.00991	0.00819	0.00676	0.00557	
8	0.05012	0.04338	0.03476	0.03011	0.02530	0.02123	0.01777	0.01486	0.01240	0.01034	
9	0.07809	0.06688	0.05715	0.04872	0.04144	0.03517	0.02980	0.02519	0.02126	0.01791	
10	0.11487	0.09963	0.08619	0.07436	0.06401	0.05496	0.04709	0.04026	0.03435	0.02925	

11	0.16073	0.14113	0.12356	0.10788	0.09393	0.08158	0.07068	0.06109	0.05269	0.04534	
12	0.21522	0.19124	0.16919	0.14960	0.13174	0.11569	0.10133	0.08853	0.07716	0.06709	
13	0.27719	0.24911	0.22318	0.19930	0.17744	0.15752	0.13944	0.12310	0.10840	0.09521	
14	0.34485	0.31337	0.28380	0.25618	0.23051	0.20678	0.18495	0.16495	0.14671	0.13014	
15	0.41604	0.38205	0.34962	0.31886	0.28986	0.26267	0.23729	0.21373	0.19196	0.17193	

16	0.48837	0.45296	0.41864	0.38560	0.35398	0.32390	0.29544	0.26866	0.24359	0.22022	
17	0.55951	0.52383	0.48871	0.45437	0.42102	0.38884	0.35797	0.32853	0.30060	0.27423	
18	0.62740	0.53255	0.55770	0.52311	0.48902	0.45565	0.42320	0.39182	0.36166	0.33282	
19	0.69033	0.65728	0.62370	0.58987	0.55663	0.52244	0.48931	0.45684	0.42521	0.39458	
20	0.74712	0.71662	0.68516	0.65297	0.62031	0.58741	0.55451	0.52183	0.48957	0.45793	

21	0.79705	0.76965	0.74093	0.71111	0.68039	0.64900	0.61718	0.58514	0.55310	0.52126	
22	0.83990	0.81589	0.79032	0.76336	0.73519	0.70599	0.67597	0.64533	0.61428	0.58304	
23	0.87582	0.85527	0.83104	0.80925	0.78402	0.75749	0.72983	0.70122	0.67185	0.64191	
24	0.90527	0.88808	0.86919	0.84866	0.82657	0.80301	0.77810	0.75199	0.72483	0.69678	
25	0.92891	0.91483	0.89912	0.88179	0.86287	0.84239	0.82044	0.79712	0.77254	0.74683	

26	0.94749	0.91620	0.92341	0.90908	0.89320	0.87577	0.85683	0.83643	0.81464	0.79156	
27	0.96182	0.95295	0.94274	0.93112	0.91806	0.90352	0.88750	0.87000	0.85107	0.83076	
28	0.97266	0.96582	0.95782	0.94859	0.93805	0.92615	0.91285	0.89814	0.88200	0.86446	
29	0.98071	0.97554	0.96939	0.96218	0.95383	0.94247	0.93344	0.92129	0.90779	0.89293	
30	0.98059	0.98274	0.97810	0.97258	0.96608	0.95853	0.94986	0.94001	0.92891	0.91654	

TABLE III (Cont'd)

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## PROBABILITY FUNCTIONS

Table 26.7 PROBABILITY INTEGRAL OF  $\chi^2$ -DISTRIBUTION, INCOMPLETE GAMMA FUNCTION  
CUMULATIVE SUMS OF THE POISSON DISTRIBUTION

	$\chi^2$	21	22	23	24	25	26	27	28	29	30
	$m$	10.5	11.0	11.5	12.0	12.5	13.0	13.5	14.0	14.5	15.0
1	0.00001										
2	0.00003	0.00002	0.00001	0.00001							
3	0.00011	0.00007	0.00004	0.00003	0.00002	0.00001	0.00001				
4	0.00032	0.00020	0.00013	0.00008	0.00005	0.00003	0.00002	0.00001	0.00001	0.00001	0.00001
5	0.00081	0.00052	0.00034	0.00022	0.00014	0.00009	0.00006	0.00004	0.00002	0.00002	0.00002
6	0.00184	0.00121	0.00080	0.00052	0.00034	0.00022	0.00015	0.00009	0.00006	0.00004	
7	0.00377	0.00254	0.00171	0.00114	0.00076	0.00050	0.00033	0.00022	0.00015	0.00010	
8	0.00715	0.00492	0.00336	0.00229	0.00155	0.00105	0.00071	0.00047	0.00032	0.00021	
9	0.01265	0.00888	0.00620	0.00430	0.00297	0.00204	0.00140	0.00095	0.00065	0.00044	
10	0.02109	0.01511	0.01075	0.00760	0.00535	0.00374	0.00260	0.00181	0.00125	0.00086	
11	0.03337	0.02437	0.01768	0.01273	0.00912	0.00649	0.00460	0.00324	0.00227	0.00159	
12	0.05038	0.03752	0.02773	0.02034	0.01482	0.01073	0.00773	0.00553	0.00394	0.00279	
13	0.07293	0.05536	0.04168	0.03113	0.02308	0.01700	0.01244	0.00905	0.00655	0.00471	
14	0.10163	0.07861	0.06027	0.04582	0.03457	0.02589	0.01925	0.01423	0.01045	0.00763	
15	0.13683	0.10780	0.08414	0.06509	0.04994	0.03802	0.02874	0.02157	0.01609	0.01192	
16	0.17851	0.14319	0.11374	0.08950	0.06982	0.05403	0.04148	0.03162	0.02394	0.01800	
17	0.22629	0.18472	0.14925	0.11944	0.09471	0.07446	0.05807	0.04494	0.03453	0.02635	
18	0.27941	0.23199	0.19059	0.15503	0.12492	0.09976	0.07900	0.06206	0.04838	0.03745	
19	0.33680	0.28426	0.23734	0.19615	0.16054	0.13019	0.10465	0.08343	0.06599	0.05180	
20	0.39713	0.34051	0.28880	0.24239	0.20143	0.16581	0.13526	0.10940	0.08776	0.06985	
21	0.45894	0.39951	0.34398	0.29306	0.24716	0.20645	0.17085	0.14015	0.11400	0.09199	
22	0.52074	0.45989	0.40173	0.34723	0.29707	0.25168	0.21123	0.17568	0.14486	0.11846	
23	0.58109	0.52025	0.46077	0.40381	0.35029	0.30087	0.25597	0.21578	0.18031	0.14940	
24	0.63873	0.57927	0.51980	0.46160	0.40576	0.35317	0.30445	0.26004	0.22013	0.18475	
25	0.69261	0.63574	0.57756	0.51937	0.46237	0.40760	0.35588	0.30785	0.26392	0.22429	
26	0.74196	0.68870	0.63295	0.57597	0.51898	0.46311	0.40933	0.35846	0.31108	0.26761	
27	0.78629	0.73738	0.68501	0.63032	0.57446	0.51860	0.46379	0.41097	0.36090	0.31415	
28	0.82535	0.78129	0.73304	0.68154	0.62784	0.57305	0.51825	0.46445	0.41253	0.36322	
29	0.85915	0.82019	0.77654	0.72893	0.67825	0.62549	0.57171	0.51791	0.46507	0.41400	
30	0.88789	0.85404	0.81526	0.77203	0.72503	0.67513	0.62327	0.57044	0.51760	0.46565	
	$\chi^2$	31	32	33	34	35	36	37	38	39	40
	$m$	15.5	16.0	16.5	17.0	17.5	18.0	18.5	19.0	19.5	20.0
5	0.00001	0.00001									
6	0.00003	0.00002	0.00001	0.00001							
7	0.00006	0.00004	0.00003	0.00002	0.00001	0.00001					
8	0.00014	0.00009	0.00006	0.00004	0.00003	0.00002	0.00001	0.00001			
9	0.00030	0.00020	0.00013	0.00009	0.00006	0.00004	0.00003	0.00002	0.00001	0.00001	
10	0.00059	0.00040	0.00027	0.00019	0.00012	0.00008	0.00006	0.00004	0.00003	0.00002	
11	0.00110	0.00076	0.00053	0.00036	0.00025	0.00017	0.00012	0.00008	0.00005	0.00004	
12	0.00197	0.00138	0.00097	0.00068	0.00047	0.00032	0.00022	0.00015	0.00011	0.00007	
13	0.00337	0.00240	0.00170	0.00120	0.00085	0.00059	0.00041	0.00029	0.00020	0.00014	
14	0.00554	0.00401	0.00288	0.00206	0.00147	0.00104	0.00074	0.00052	0.00036	0.00026	
15	0.00878	0.00644	0.00469	0.00341	0.00246	0.00177	0.00127	0.00090	0.00064	0.00045	
16	0.01346	0.01000	0.00739	0.00543	0.00397	0.00289	0.00210	0.00151	0.00109	0.00078	
17	0.01997	0.01505	0.01127	0.00840	0.00622	0.00459	0.00337	0.00246	0.00179	0.00129	
18	0.02879	0.02199	0.01669	0.01260	0.00945	0.00706	0.00524	0.00387	0.00285	0.00209	
19	0.04037	0.03125	0.02404	0.01838	0.01397	0.01056	0.00793	0.00593	0.00442	0.00327	
20	0.05519	0.04330	0.03374	0.02613	0.02010	0.01538	0.01170	0.00886	0.00667	0.00500	
21	0.07366	0.05855	0.04622	0.03624	0.02824	0.02187	0.01683	0.01289	0.00981	0.00744	
22	0.09612	0.07740	0.06187	0.04912	0.03875	0.03037	0.02366	0.01832	0.01411	0.01081	
23	0.12279	0.10014	0.08107	0.06516	0.05202	0.04125	0.03251	0.02547	0.01984	0.01537	
24	0.15378	0.12699	0.10407	0.08467	0.06840	0.05489	0.04376	0.03467	0.02731	0.02139	
25	0.18902	0.15801	0.13107	0.10791	0.08820	0.07160	0.05774	0.04626	0.03684	0.02916	
26	0.22827	0.19312	0.16210	0.13502	0.11165	0.09167	0.07475	0.06056	0.04875	0.03901	
27	0.27114	0.23208	0.19707	0.16605	0.13887	0.11530	0.09507	0.07786	0.06336	0.05124	
28	0.31708	0.27451	0.23574	0.20087	0.16987	0.14260	0.11886	0.09840	0.08092	0.06613	
29	0.36542	0.31987	0.27774	0.23926	0.20454	0.17356	0.14622	0.12234	0.10166	0.08394	
30	0.41541	0.36753	0.32254	0.28083	0.24264	0.20808	0.17714	0.14975	0.12573	0.10486	

TABLE III (Cont'd)

## PROBABILITY FUNCTIONS

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PROBABILITY INTEGRAL OF  $\chi^2$ -DISTRIBUTION, INCOMPLETE GAMMA FUNCTION Table 26.7  
CUMULATIVE SUMS OF THE POISSON DISTRIBUTION

$\nu$	$\chi^2 = 42$	44	46	48	50	52	54	56	58	60
	$m = 21$	22	23	24	25	26	27	28	29	30
10	0.00001									
11	0.00002	0.00001								
12	0.00003	0.00002	0.00001							
13	0.00006	0.00003	0.00001	0.00001						
14	0.00012	0.00006	0.00003	0.00001	0.00001					
15	0.00023	0.00011	0.00005	0.00003	0.00001	0.00001				
16	0.00040	0.00020	0.00010	0.00005	0.00002	0.00001	0.00001			
17	0.00067	0.00034	0.00017	0.00009	0.00004	0.00002	0.00001	0.00001		
18	0.00111	0.00058	0.00030	0.00015	0.00008	0.00004	0.00002	0.00001		
19	0.00177	0.00094	0.00050	0.00026	0.00013	0.00007	0.00003	0.00002	0.00001	
20	0.00277	0.00151	0.00081	0.00043	0.00022	0.00011	0.00006	0.00003	0.00001	0.00001
21	0.00421	0.00234	0.00128	0.00069	0.00036	0.00019	0.00010	0.00005	0.00003	0.00001
22	0.00625	0.00355	0.00198	0.00109	0.00059	0.00031	0.00016	0.00009	0.00004	0.00002
23	0.00908	0.00526	0.00299	0.00167	0.00092	0.00050	0.00027	0.00014	0.00007	0.00004
24	0.01291	0.00763	0.00443	0.00252	0.00142	0.00078	0.00043	0.00023	0.00012	0.00006
25	0.01797	0.01085	0.00642	0.00373	0.00213	0.00120	0.00066	0.00036	0.00020	0.00011
26	0.02455	0.01512	0.00912	0.00543	0.00314	0.00180	0.00102	0.00056	0.00031	0.00017
27	0.03292	0.02068	0.01272	0.00768	0.00455	0.00265	0.00152	0.00086	0.00048	0.00026
28	0.04336	0.02779	0.01743	0.01072	0.00647	0.00384	0.00224	0.00129	0.00073	0.00041
29	0.05616	0.03670	0.02346	0.01470	0.00903	0.00545	0.00324	0.00189	0.00109	0.00062
30	0.07157	0.04769	0.03107	0.01983	0.01240	0.00762	0.00460	0.00273	0.00160	0.00092
	$\chi^2 = 62$	64	66	68	70	72	74	76		
$\nu$	$m = 31$	32	33	34	35	36	37	38		
21	0.00001									
22	0.00001	0.00001								
23	0.00002	0.00001	0.00001							
24	0.00003	0.00002	0.00001							
25	0.00006	0.00003	0.00002	0.00001						
26	0.00009	0.00005	0.00003	0.00001	0.00001					
27	0.00014	0.00008	0.00004	0.00002	0.00001	0.00001				
28	0.00023	0.00012	0.00007	0.00004	0.00002	0.00001	0.00001			
29	0.00035	0.00019	0.00011	0.00006	0.00003	0.00002	0.00001			
30	0.00052	0.00029	0.00016	0.00009	0.00005	0.00003	0.00001	0.00001		

$$Q(\chi^2|\nu) = 1 - P(\chi^2|\nu) = \left[ 2^{\frac{\nu}{2}} \Gamma\left(\frac{\nu}{2}\right) \right]^{-1} \int_{\chi^2}^{\infty} e^{-t} t^{\frac{\nu}{2}-1} dt = \left[ \Gamma\left(\frac{\nu}{2}\right) \right]^{-1} \int_{\chi^2}^{\infty} e^{-t} t^{\frac{\nu}{2}-1} dt = \sum_{j=0}^{\frac{\nu}{2}-1} e^{-\chi^2} \frac{\nu^j}{j!} \quad (\nu \text{ even}, \nu = \frac{v}{2}, m = \frac{v}{2})$$

$$\phi = \frac{1}{2}(\chi^2 - \chi_0^2) \quad w = \nu - \nu_0 > 0$$

Interpolation on  $\chi^2$ 

$$Q(\chi^2|\nu) = Q(\chi_0^2|\nu_0 - 4) \left[ \frac{1}{2} \phi^2 \right] + Q(\chi_0^2|\nu_0 - 2) \left[ \phi - \phi^2 \right] + Q(\chi_0^2|\nu_0) \left[ 1 - \phi + \frac{1}{2} \phi^2 \right]$$

Double Entry Interpolation

$$Q(\chi^2|\nu) = Q(\chi_0^2|\nu_0 - 4) \left[ \frac{1}{2} \phi^2 \right] + Q(\chi_0^2|\nu_0 - 2) \left[ \phi - \phi^2 - w\phi \right] + Q(\chi_0^2|\nu_0 - 1) \left[ \frac{1}{2} w^2 - \frac{1}{2} w + w\phi \right]$$

$$+ Q(\chi_0^2|\nu_0) \left[ 1 - w^2 - \phi + \frac{1}{2} \phi^2 + w\phi \right] + Q(\chi_0^2|\nu_0 + 1) \left[ \frac{1}{2} w^2 + \frac{1}{2} w - w\phi \right]$$

TI-59 METHOD (ML-09)

The TI-59 Programmable Calculator has a numerical integration program in its Master Library, ML-09. Included in PL-4 are pages 29-31 of the TI-59 User's Manual. The method uses Simpson's Rule.  $\gamma(\alpha, \tau)$  and  $Q(\alpha, \tau)$  can be computed using ML-09. The integration limits will be different for the two Incomplete Gamma Functions.

	<u><math>\gamma(\alpha, \tau)</math></u>	<u><math>Q(\alpha, \tau)</math></u>
Lower Limit $X_0$	0	$\tau$
Upper Limit $X_n$	$\tau$	$\infty^*$

\*A suitably large real number must be found to represent  $\infty$ .

This would be a value such that a large value would result in a negligible increase in the value of the integral. A value of  $X_n > 227$  will cause underflow.

A sufficiently large value for  $n$  must be established. The larger the value of  $n$  used, the better the accuracy of the integral. The computation time also increases.

A listing for  $f(x)$  is also included.

### SIMPSON'S APPROXIMATION (CONTINUOUS)

This program may be used to approximate the integral,  $I$ , of a function defined by the user, over an interval  $x_0$  to  $x_n$ , using Simpson's Rule.

$$I = \int_{x_0}^{x_n} f(x) dx$$

The function  $f(x)$  must be expressed as a sequence of keystrokes in the user program memory.



### USER INSTRUCTIONS

STEP	PROCEDURE	ENTER	PRESS	DISPLAY
1	Initialize		[RST]	0.
2	Set to learn mode		[LRN]	000 00
3	Use A' as label		[2nd] [A]	001 00
4	Enter $f(x)$ as a series of keystrokes. Do not use [=] or [CSE]. Do not use registers D-S.		[2nd] [A..D]	002 00
5	End $f(x)$ with [INV] [SRP]		[INV] [SRP]	xxx 00
6	Leave learn mode		[LRN]	0.
7	Select program		[2nd] [3] 09	
8	Enter lower limit	$x_0$	[A]	$x_0$
9	Enter upper limit	$x_n$	[B]	$x_n$
10	Enter $n$ ( $n = 2, 4, 6, \dots$ , display flashes if not legal entry)	$n$	[C]	$h$
11	Compute integral		[D]	$I$
12	For a new interval or a new $n$ , repeat Steps 7-11.			

NOTE: 1. Evaluate expressions using parentheses only.  
2. Running time is dependent on input data.

Example:

Evaluate  $\int_0^{\pi/2} \frac{1}{\cos x + 2} dx$  using two subintervals.

REF.	ENTER	PRESS	DISPLAY	COMMENTS	OPTIONAL PRINTOUT*	
					REF.	PRINT
		[RST]	0.		1	0.
		[LRN]	000 00			0.
		[2nd] [A]	001 00		2	1.570796327
		[2nd] [F1]	002 00			1.570796327
		[2nd] [F2]	003 00		3	2
		[ ( ] [2nd] [x]	005 00	Key in f(x).		7853981634
		[+ ] [ 2 ] [ ) ]	008 00		4	7853981634
		[1/2] [INV] [SBR]	010 00			0.604998903
		[LRN]	0.			
		[2nd] [P]	0.	Select program		
1	0	[A]	0.	$x_0$		
		[2nd] [P] [ ]	3.141592654			
2	2	[=] [B]	1.570796327	$x_2(\pi/2)$		
3	2	[C]	.7853981634	$h$		
4		[D]	0.604998903	$I$		

\* The printout shown is obtained using the print routine of Program 01.

## Register Contents

$R_{00}$	$R_{05}$	$n$	$R_{10}$	$R_{15}$
$R_{01}$	$x_0$		$R_{11}$	$R_{16}$
$R_{02}$	$x_n$		$R_{12}$	$R_{17}$
$R_{03}$	$h$		$R_{13}$	$R_{18}$
$R_{04}$	$I$		$R_{14}$	$R_{19}$
		$R_{06}$		
		$R_{07}$		
		$R_{08}$		
		$R_{09}$		

**Method Used**

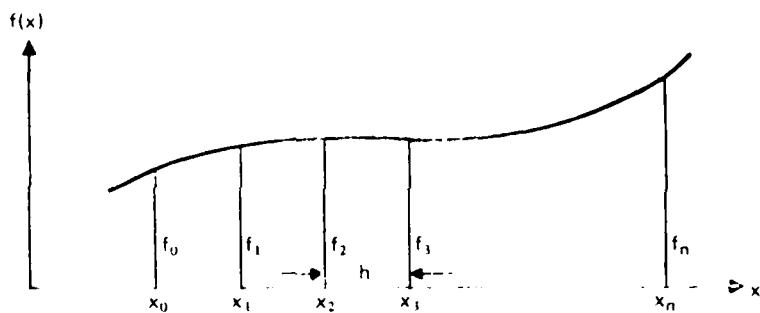
Calculations are based on Simpson's rule:

$$\int_{x_0}^{x_n} f(x)dx \approx \frac{h}{3} (f_0 + 4f_1 + 2f_2 + 4f_3 + 2f_4 + \dots + 2f_{n-2} + 4f_{n-1} + f_n)$$

where:

$$h = \frac{x_n - x_0}{n}, x_n > x_0$$

$n$  = number of subintervals = 2, 4, 6, 8,  $\dots$



LISTING FOR ML-09  $f(x)$

LRN

<u>LOC</u>	<u>CODE</u>	<u>KEY</u>		
000	42	STO		
001	00	00		
002	53	(		
003	43	RCL		
004	00	00	<u>Enter</u>	<u>Press</u>
005	75	-		
006	01	1		
007	54	)		
008	42	STO	RST	
009	08	08	$\alpha$	R/S
010	91	R/S		
011	76	LBL	2nd Pgm 09	
012	16	A'		
013	42	STO	$x_0$ : lower limit	A
014	06	06		
015	53	(	$x_n$ : upper limit	B
016	43	RCL		
017	06	06	$n(n = 2, 4, 6 \dots)$	C
018	45	YX		
019	43	RCL	Compute Integral	D
020	08	08		
021	54	)		
022	42	STO		
023	07	07		
024	53	(		
025	53	<		
026	43	RCL		
027	06	06		
028	94	+/-		
029	22	INV		
030	23	LNX		
031	65	X		
032	43	RCL		
033	07	07		
034	54	)		
035	92	RTN		

LRN

EXAMPLE

FIND:  $\gamma(1.5, 0.9)$  and  $Q(1.5, 0.9)$

$$\alpha = 1.5$$

$$x_0 = 0 ; x_n = 0.9$$

<u>n</u>	<u><math>\gamma(1.5, 0.9)</math></u>
16	0.3401
32	0.34087
64	0.3411193
128	0.341207
512	0.341249

$$\therefore \gamma(1.5, 0.9) \approx 0.341249$$

Accuracy could be improved by increasing  $n$  still further or by breaking the integral into two integrals with limits from  $0 - 0.5$  and  $0.5 - 0.9$  respectively.

$$n = 512$$

$$\gamma_{0-0.5} = 0.1761333892$$

$$\gamma_{0.5-0.9} = 0.1651191608$$

$$\gamma(1.5, 0.9) \approx 0.34125255$$

$n = 128$  for each of the following integrals:

$$Q_{0.9-4} = \int_{0.9}^4 y \, dx = 0.504195085$$

$$Q_{4-8} = 0.0397718$$

$$Q_{8-20} = 0.001005$$

$$Q_{20-40} = 0.0000000094$$

$$\therefore Q(1.5, 0.9) \approx 0.54497189$$

$$\gamma(1.5, 0.9) + Q(1.5, 0.9) = 0.88622444$$

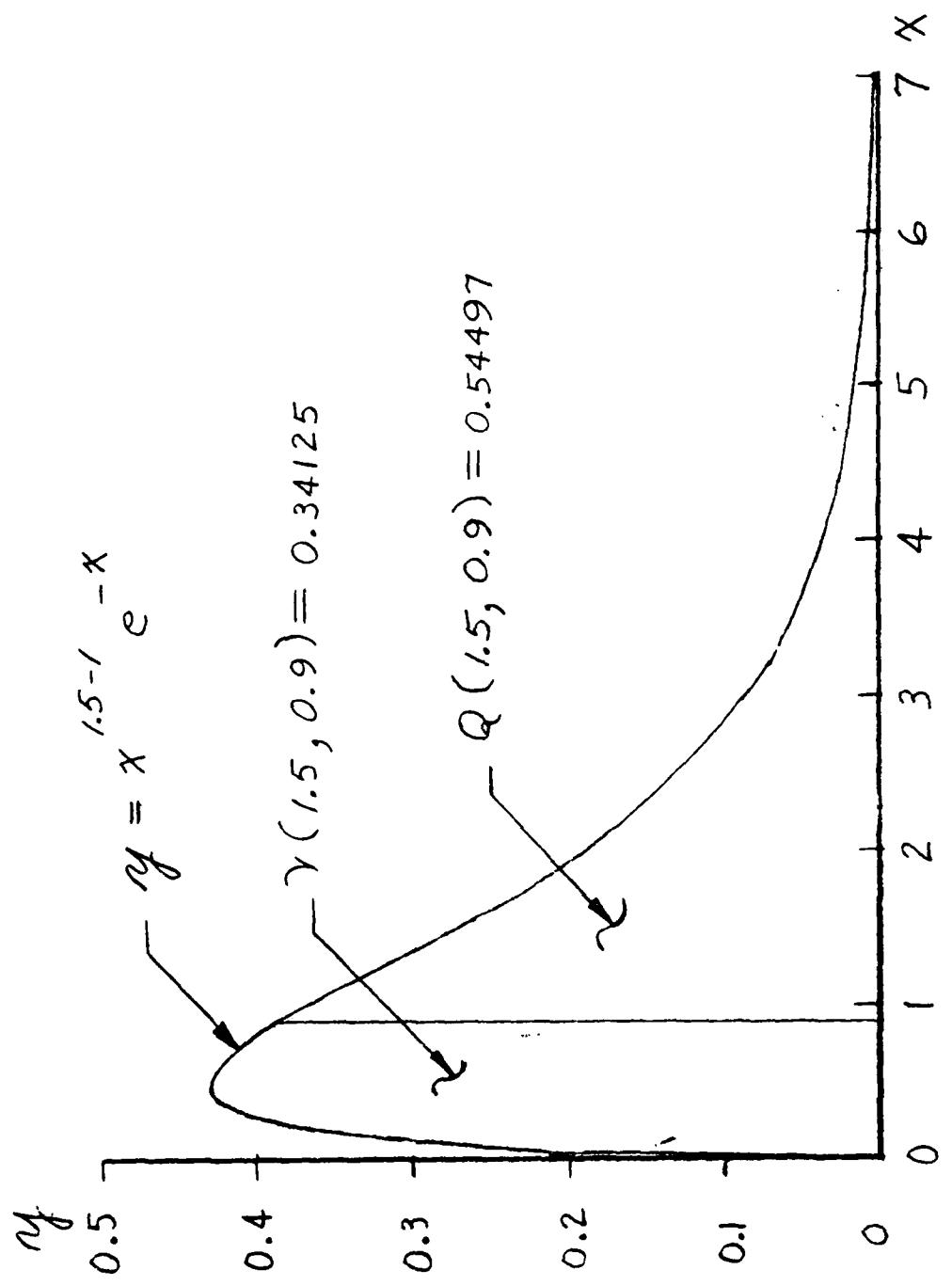


FIGURE 3 GAMMA FUNCTIONS FOR  $\alpha = 1.5$ ;  $\tau = 0.9$

EXAMPLE

FIND:  $\gamma(5.64, 8)$

$$x_0 = 0; x_n = 8; n = 128$$

$$\gamma(5.64, 8) = 55.57279 \text{ (55.5728 to six places)}$$

FIND:  $Q(5.64, 8)$

$$x_0 = 8; x_n = \infty \text{ (say, } x_n = 64)$$

$$n = 128$$

$$Q(5.64, 8) = 10.14056 \text{ (10.1406 to six places)}$$

$$\gamma(5.64, 8) + Q(5.64, 8) = 65.7134$$

FIND:  $\Gamma(5.64)$

$$x_0 = 0; x_n = 64; n = 256$$

$$\Gamma(5.64) \approx 65.7134$$

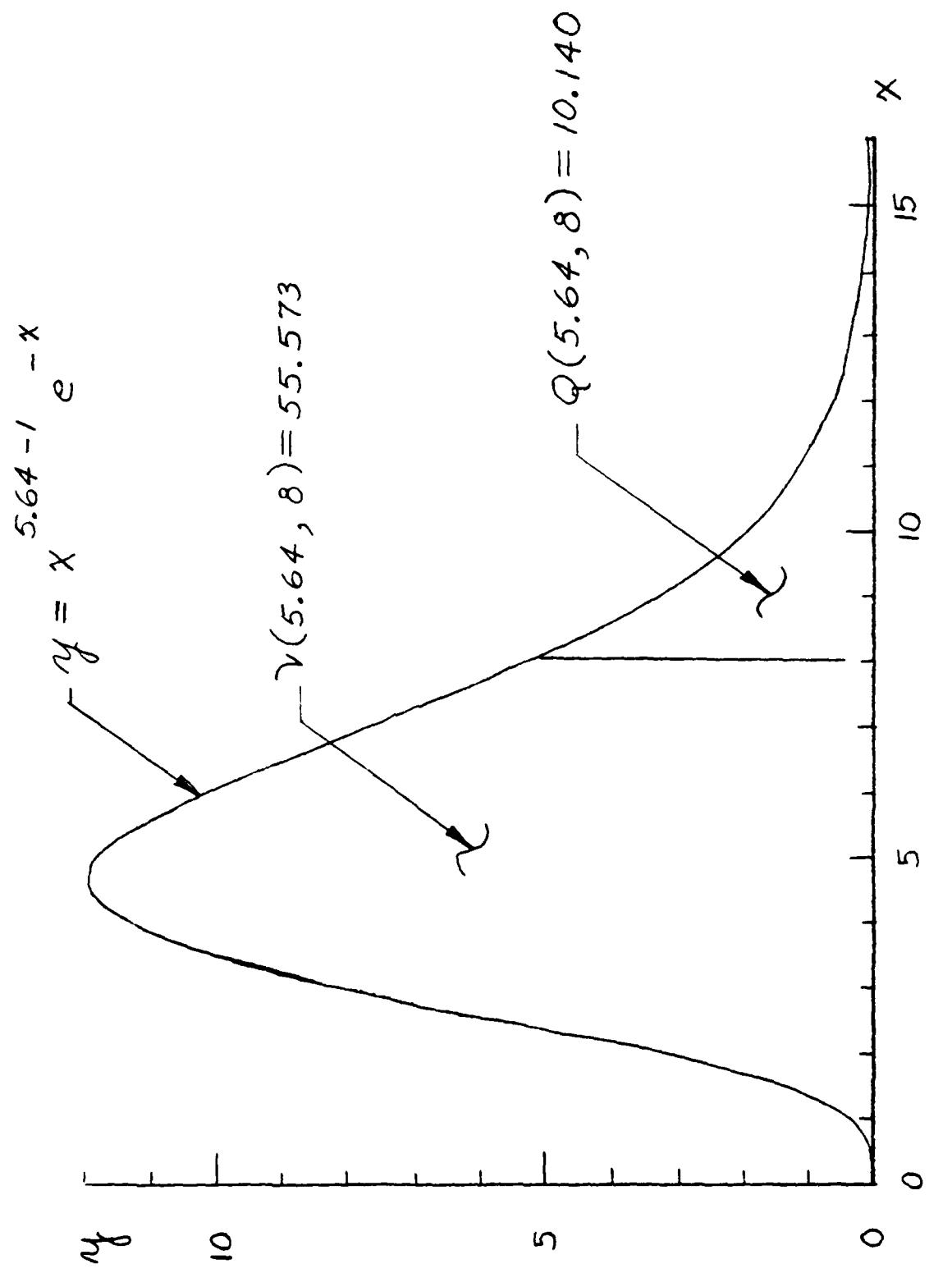


FIGURE 4 GAMMA FUNCTIONS FOR  $\alpha = 5.64$ ;  $\tau = 8$

B. TI-59 METHOD (MU-17)

The new Math Utility module can also be used for computing the Gamma Functions. The numerical integration program, MU-17, is much faster in execution time than ML-09 (i.e. PL-4) and simpler to use. This method uses the systematic procedure called Romberg Integration. The subroutine for  $f(x)$  must be entered (see PL-5) along with the integration limits and expected accuracy of the result. The program then quickly computes the integral.

MU-17 LISTING FOR  $f(x)$ 

RST

LRN

ENTER  $f(x)$ :

LOC	CODE	KEY	ENTER	PRESS	DISPLAY
000	43	STO	" $\alpha$ "	R/S	" $\alpha-1$ "
001	00	00			2nd Pgm 17
002	53	(			
003	43	RCL			a, lower limit
004	00	00			A
005	79	-			b, upper limit
006	01	1			B
007	54	)			$\epsilon$
008	43	STO			C
009	06	06			D
010	91	R/S			Integral
011	78	LBL			
012	16	A*			
013	42	STO			
014	01	01			
015	53	(			
016	43	RCL			
017	01	01			
018	45	YX			NOTE: $b \leq 227$ ; otherwise underflow will
019	43	RCL			occur in computing $f(x)$
020	06	06			
021	54	)			
022	42	STO			
023	02	02			
024	53	(			
025	53	(			
026	43	RCL			
027	01	01			
028	94	+/-			
029	22	INV			
030	23	LNX			
031	54	)			
032	65	X			
033	43	RCL			
034	02	02			
035	54	)			
036	92	RTN			

LRN

RST

EXAMPLES:

FIND:  $\gamma (5.64, 8)$

<u><math>\epsilon</math></u>	<u><math>\gamma (5.64, 8)</math></u>	APPROXIMATE EXECUTION TIME
.01	55.57467363	45 sec
1E-3*	55.574674	1 min
1E-4	55.572748	1 min 20 sec
1E-5	55.57279	2 min 30 sec
1E-6	55.57279	4 min

FIND:  $Q (5.64, 8)$

$b$  = upper limit

<u><math>\epsilon</math></u>	<u><math>b</math></u>	<u><math>Q (5.64, 8)</math></u>	APPROPRIATE EXECUTION TIME
1E-5	25	10.140547	2 min 30 sec
1E-6	50	10.140599	5 min
1E-6	200	10.140599	30 min

$$* 1E-3 = 10^{-3} ; 1E-4 = 10^{-4} ; \text{etc.}$$

$$\text{NOTE: } \Gamma(5.64) = 65.71338 = 55.57279 + 10.140599$$

BASIC LANGUAGE PROGRAM LISTING FOR COMPUTING THE  
 INCOMPLETE GAMMA FUNCTIONS USING  
 SIMPSON'S NUMERICAL INTEGRATION TECHNIQUE

```

10 REM A = ALPHA
20 REM T = TAU
30 REM I = INCOMPLETE GAMMA FUNCTION WITH ARGUMENT ALPHA, TAU
40 REM X0 = LOWER INTEGRAL LIMIT
50 REM X1 = UPPER INTEGRAL LIMIT
60 REM N = NUMBER OF INTEGRATION SUBINTERVALS (MUST BE EVEN NUMBER)
70 REM INTEGRATION CALCULATIONS ARE BASED ON SIMPSON'S RULE
80 A=5.64
90 T=8.0
100 X0=0
110 X1=8
120 N=32
130 H=(X1-X0)/N
140 S1=0
150 S2=0
160 DIM Y(500)
170 X=X0
180 Y(0)=(X+(A-1))*(EXP(-X))
190 N2=N-1
200 Y(N)=(X1+(A-1))*(EXP(-X1))
210 FOR J=1 TO N2
220 X=X+H
230 Y(J)=(X+(A-1))*(EXP(-X))
240 NEXT J
250 FOR J=2 TO (N-2) STEP 2
260 S1=S1+Y(J)
270 NEXT J
280 S1=Y(0)+Y(N)+(2*S1)
290 FOR J=1 TO N2 STEP 2
300 S2=S2+Y(J)
310 NEXT J
320 S2=4*S2
330 I=(H/3)*(S1+S2)
340 PRINT "ALPHA = ";A
350 PRINT "TAU = ";T
360 PRINT "X(LOWER) = ";X0
370 PRINT "X(UPPER) = ";X1
380 PRINT "N = ";N
390 PRINT
400 PRINT
410 PRINT "INTEGRAL = ";I
420 END

```

$\gamma(\alpha, \tau)$  ;  $Q(\alpha, \tau)$

\*

#### HP-34C METHOD

The program for computing the Incomplete Gamma Functions on the HP-34C is listed in PL-15 which also computes other functions. The following listing for  $\gamma(\alpha, \tau)$  and  $Q(\alpha, \tau)$  are included for information only. This computer has a very fast and accurate numerical integration scheme built into it.

HP34C  
INCOMPLETE GAMMA FUNCTIONS  
 $\gamma(\alpha, \tau)$  ,  $Q(\alpha, \tau)$

$\gamma(\alpha, \tau)$  :

Put value of  $\alpha$  in X-register

Press ENTER ↑

Put value of  $\tau$  in X-register \*

Press GTO 4

Press R/S

Display will be  $\gamma(\alpha, \tau)$

$Q(\alpha, \tau)$  :

Put value of  $\alpha$  in X-register

Press ENTER ↑

Put value of  $\tau$  in X-register \*

Press GTO 3

Press R/S

Display will be  $Q(\alpha, \tau)$

NOTE: The upper integration limit that represents  $\infty$  is stored in  $R_{.1}$ .

For example: upper limit = 50. Put 50 in the X-register. Press STO .1 . The upper limit should be less than 227; otherwise underflow will occur in computing  $f(x)$ . An upper limit of 50 has proven to give accurate results. See page 44.

\* Press f SCI 7 (for accuracy of 7 significant figures)

EXAMPLES

FIND:  $\gamma(5.64, 8)$

<u>ACCURACY</u>	<u><math>\gamma(5.64, 8)</math></u>	<u>APPROXIMATE EXECUTION TIME</u>
f SCI 5	55.5728	4 min
f SCI 7	55.57279	7 min

FIND:  $Q(5.64, 8)$

Upper limit (i.e.  $\infty$ ) = 50

<u>ACCURACY</u>	<u><math>Q(5.64, 8)</math></u>	<u>APPROXIMATE EXECUTION TIME</u>
f SCI 5	10.1406	5 min
f SCI 6	10.14060	6 min
f SCI 7	10.14059	7 min

HP34C  
INCOMPLETE GAMMA FUNCTIONS

LBL 4  
STO 8  
R↓  
STO 9  
0  
ENTER ↑  
RCL 8  
 $\int 2$   
RTN

$\gamma(\alpha, \tau)$

LBL 3  
STO 8  
R↓  
STO 9  
RCL 8  
ENTER ↑  
RCL .1  
 $\int 2$   
RTN

$Q(\alpha, \tau)$

LBL 2  
STO .0  
CHS  
 $e^x$   
RCL .0  
RCL 9  
1  
-  
 $y^x$   
X  
RTN

Common

HP-67 Method

Simpson's Numerical Integration Technique is most conveniently found as program 19-01 of Hewlett-Packard's Math Pac 1 package.

Included also in PL-7 is a program listing for computing the Incomplete Gamma Functions on the HP-67.

## User Instructions

PL-7

## INCOMPLETE GAMMA FUNCTIONS

$\alpha \uparrow, \tau, A \rightarrow \gamma(\alpha, \tau)$

$$\alpha t, \tau, E \rightarrow Q(\alpha, \tau)$$

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
001	LBL A	31 25 11			e <sup>x</sup>	32 52	
	CL REG	31 43			X	71	
	STO 1	33 01			RTN	35 22	
	RV	35 53		060	LBL E	31 25 15	
	STO 6	33 06			CL REG	31 43	
	RCL 1	34 01			STO 1	33 01	
	7	07			V	35 53	
	0	00			STO 6	33 06	
010	STO 9	33 09			5	05	
	÷	81			0	00	
	STO 3	33 03			RCL 1	34 01	
	RCL 2	34 02			-	51	
	GSB C	31 22 13		070	8	08	
	STO +4	33 61 04			STO 9	33 09	
	LBL B	31 25 12			÷	81	
	RCL 3	34 03			STO 3	33 03	
	STO +2	33 61 02			RCL 1	34 01	
	RCL 2	34 02			STO 2	33 02	
	GSB C	31 22 13			GSB C	31 22 13	
020	4	04			STO +4	33 61 04	
	X	71			GTO B	22 12	
	STO +4	33 61 04		080			
	2	02					
	STO +5	33 61 05					
	RCL 5	34 05					
	RCL 9	34 09					
	x = y	32 51					
	GTO D	22 14					
	RCL 3	34 03					
030	STO +2	33 61 02		090			
	RCL 2	34 02					
	GSB C	31 22 13					
	2	02					
	X	71					
	STO +4	33 61 04					
	GTO B	22 12					
	LBL D	31 25 14					
	RCL 3	34 03					
	STO +2	33 61 02		100			
040	RCL 2	34 02					
	GSB C	31 22 13					
	STO +4	33 61 04					
	RCL 4	34 04					
	3	03					
	÷	81					
	RCL 3	34 03					
	X	71					
	RTN	35 22					
	LBL C	31 25 13					
050	STO 7	33 07					
	RCL 6	34 06					
	1	01					
	-	51					
	y <sup>x</sup>	35 63		110			
	RCL 7	34 07					
	CHS	42					

#### REGISTERS

0	1 USED	2 USED	3 USED	4 USED	5 USED	6 USED	7 USED	8	9 USED
S0	S1	S2	S3	S4	S5	S6	S7	S8	S9
A	B	C			D	E	F		

# Program Description

Program Title Incomplete Gamma Functions By HP-67

Name

Date

Address

City

State New York

Zip Code

## Program Description, Equations, Variables, etc.

Program to evaluate the following two functions:

$$\gamma(\alpha, \tau) = \int_0^{\tau} x^{\alpha-1} e^{-x} dx$$

$$Q(\alpha, \tau) = \int_{\tau}^{\infty} x^{\alpha-1} e^{-x} dx$$

Comments: Running time for  $\gamma < 3$  min,  $Q < 4$  min

## Operating Limits and Warnings Generally accurate to at least three significant figures.

To increase accuracy for  $\gamma$  increase number in program lines 7 and 8 to a greater even number. To increase accuracy for calculating  $Q$  increase number on lines 65 and 66 (upper limit) and increase number on lines 69 and 70 to a greater even number.

DO NOT USE THIS SPACE

### C. GAMMA FUNCTIONS COMPUTATION PROGRAM (BASIC LANGUAGE)

Included in PL-8 is a computer program written in Basic Language which quickly, conveniently and accurately computes the three Gamma Functions:  $\Gamma(\alpha)$ ,  $\gamma(\alpha, \tau)$ ,  $Q(\alpha, \tau)$ .

The method for computing  $\Gamma(\alpha)$  is as previously described. The method for computing the two Incomplete Gamma Functions has not been previously described. This method uses an approximation formula as described in Abramowitz [1] to calculate a "Normalized Incomplete Gamma Function:  $Q_0(\alpha, \tau)$ ".  $Q_0(\alpha, \tau)$  is extremely accurate for  $\alpha = \text{integer}$ .  $\tau$  may be either an integer or non-integer.

$$Q_0(\alpha, \tau) = \frac{Q(\alpha, \tau)}{(\alpha-1)!}$$

$$(\alpha-1)! = \Gamma(\alpha) \text{ for } \alpha = \text{integer}$$

The approximation formula is as follows:

$$Q_0(\alpha, \tau) = \frac{\tau^{\alpha-1} e^{-\tau}}{(\alpha-1)!} \left[ 1 + \sum_{n=2}^{\infty} \frac{(-1)^{n-1} (\alpha-1)}{\tau^{n-1}} \prod_{k=1}^{n-1} (k-\alpha) \right]$$

$$1 \leq \alpha \leq 350$$

NOTE: For most fatigue analysis applications  $5 < \alpha < 15$ .

C. GAMMA FUNCTIONS COMPUTATION PROGRAM (Cont'd)

For  $\alpha$  = non-integer the interpolation method in Abramowitz [1] is used.

Define:

$$\alpha_0 = \text{integer part of } \alpha$$

$$w = \alpha - \alpha_0$$

$$Q_0(\alpha, \tau) = Q_0(\alpha_0 - 1, \tau) \left[ \frac{1}{2} w^2 - \frac{1}{2} w \right] \\ + Q_0(\alpha_0, \tau) \left[ 1 - w^2 \right] \\ + Q_0(\alpha_0 + 1, \tau) \left[ \frac{1}{2} w^2 + \frac{1}{2} w \right]$$

Then

$$Q(\alpha, \tau) = \Gamma(\alpha) Q_0(\alpha, \tau)$$

$$\gamma(\alpha, \tau) = \Gamma(\alpha) \left[ 1 - Q(\alpha, \tau) \right]$$

Several computation runs are included. It can be seen that the accuracy is sufficient for practical applications. Refer to Tables IV and V.

In PL-8

$$N = \alpha$$

$$Z = \tau$$

$$G0 = Q_0(\alpha, \tau)$$

$$G1 = \gamma(\alpha, \tau)$$

$$G2 = Q(\alpha, \tau)$$

$$G5 = \Gamma(\alpha)$$

GAMMA FUNCTIONS COMPUTATION PROGRAM  
(BASIC LANGUAGE)

```
10 REM Q0 IS THE NORMALIZED INCOMPLETE GAMMA FUNCTION
20 REM WITH INTEGRATION LIMITS TAU TO INFINITY AND
30 REM WITH ARGUMENT CHI-SQUARED,NU
40 REM
50 REM ALPHA MUST BE >= UNITY.
60 REM ALPHA= N
70 REM TAU= Z
80 REM
90 DEF FNG(N,Z)
100 IF N>1 THEN 130
110 Q0=EXP(-Z)
120 GO TO 480
130 H=Z/6
140 A=0
150 M=N
160 L=INT((N-4)/6)
170 FOR I=2 TO M
180 Y=G=1
190 FOR K=1 TO I-1
200 Y=(K-N)/Z*Y
210 V1=ABS(Y)
220 IF V1<1E-30 THEN 240
230 NEXT K
240 A=A+Y*(-1)^(I+1)
250 NEXT I
260 Q=A+1
270 IF N<10 THEN 430
280 J=0
290 FOR B=1 TO N-1
300 IF G<1E34 THEN 330
310 J=J+1
320 G=G/10
330 G=Z/B*G
340 IF B=L THEN 400
350 IF B=2*L THEN 400
360 IF B=3*L THEN 400
370 IF B=4*L THEN 400
380 IF B=5*L THEN 400
390 GO TO 410
400 G=G*EXP(-H)
410 NEXT B
420 GO TO 470
430 FOR B=1 TO N-1
440 G=Z/B*G
450 NEXT B
```

GAMMA FUNCTIONS COMPUTATION PROGRAM  
(BASIC LANGUAGE)  
CONTINUED

```
460 G=G*EXP(-H*5)
470 Q0=G+Q*10+(J/2)*EXP(-H)*10+(J/2)
480 FNG=Q0
490 FNEND
500 N=12.5
510 Z=12.5
520 W=N-INT(N)
530 IF W>0 THEN 560
540 G0=FNG(N,Z)
550 GO TO 640
560 L6=.5*(W+2-W)
570 L7=1-W+2
580 L8=.5*(W+2+W)
590 N4=INT(N)-1
600 N5=INT(N)
610 N6=INT(N)+1
620 G0=FNG(N4,Z)*L6+FNG(N5,Z)*L7+FNG(N6,Z)*L8
630 GO TO 640
640 PRINT "ALPHA=";N
650 PRINT "TAU=";Z
660 PRINT
670 PRINT "NORM'D GAMMA FNC=";G0
680 PRINT
690 G4=1-G0
700 R=N
710 X=N
720 R=R+1
730 X=X*R
740 D=R-9
750 IF D>=0 THEN 770
760 GO TO 720
770 S=.9189385332
780 S=S+(R+.5)*LOG(R)-R
790 V=1-(1/(30*R+2))+(1/(105*R+4))
800 V=(1/(12*R))*V
810 S=S+V
820 G5=EXP(S)/X
830 PRINT "GAMMA(ALPHA)=";G5
840 PRINT
850 G1=G5*G4
860 PRINT "FIRST GAMMA FNC=";G1
870 G2=G5*G0
880 PRINT "SECOND GAMMA FNC=";G2
890 END
```

TABLE IV  
COMPUTATION EXAMPLES  
( $\alpha$  = non-integer)

ALPHA= 14.5  
TAU= 18

NORM'D GAMMA FNC= .1735187 (ACTUAL .17356)

GAMMA(ALPHA)= 2.30923e 10

FIRST GAMMA FNC= 1.90854e 10  
SECOND GAMMA FNC= 4.00695e 09

ready  
\*500 N=5.64  
\*510 Z=8  
\*RUN

ALPHA= 5.64  
TAU= 8

NORM'D GAMMA FNC= .1543015 (ACTUAL .15429)

GAMMA(ALPHA)= 65.71338

FIRST GAMMA FNC= 55.57371  
SECOND GAMMA FNC= 10.13967

ALPHA= 2.5  
TAU= 2

NORM'D GAMMA FNC= .5413411 (ACTUAL .54924)

GAMMA(ALPHA)= 1.32934

FIRST GAMMA FNC= .6097138  
SECOND GAMMA FNC= .7196266

TABLE V  
COMPUTATION EXAMPLES  
( $\alpha$  = integer)

ALPHA= 1  
TAU= 1

NORM'D GAMMA FNC= .3678794 (ACTUAL .36788)

GAMMA(ALPHA)= .9999999

FIRST GAMMA FNC= .6321205

SECOND GAMMA FNC= .3678794

ALPHA= 2  
TAU= 1.5

NORM'D GAMMA FNC= .5578254 (ACTUAL .55783)

GAMMA(ALPHA)= .9999999

FIRST GAMMA FNC= .4421746

SECOND GAMMA FNC= .5578254

ALPHA= 8  
TAU= 7

NORM'D GAMMA FNC= .5987138 (ACTUAL .59871)

GAMMA(ALPHA)= 5040

FIRST GAMMA FNC= 2022.482

SECOND GAMMA FNC= 3017.517

ALPHA= 13  
TAU= 17.5

NORM'D GAMMA FNC= .1116488 (ACTUAL .11165)

GAMMA(ALPHA)= 4.79001e 08

FIRST GAMMA FNC= 4.25521e 08

SECOND GAMMA FNC= 5.34800e 07

#### D. ERROR FUNCTION COMPUTATION

##### Definition

The Error Function used is that of Papoulis [2] :

$$\text{erf}_p(\alpha) = \frac{1}{\sqrt{2\pi}} \int_0^{\alpha} e^{-x^2/2} dx$$

$$\text{erf}_p(0) = 0 ; \text{erf}_p(\infty) = 0.5$$

$$\text{erf}_p(-\alpha) = -\text{erf}_p(\alpha)$$

Hereafter the above subscript p will be dropped for convenience.

It will be understood that  $\text{erf}(\alpha) = \text{erf}_p(\alpha)$ .

Figure 5 shows a graph of  $\text{erf}(\alpha)$  versus  $\alpha$ .

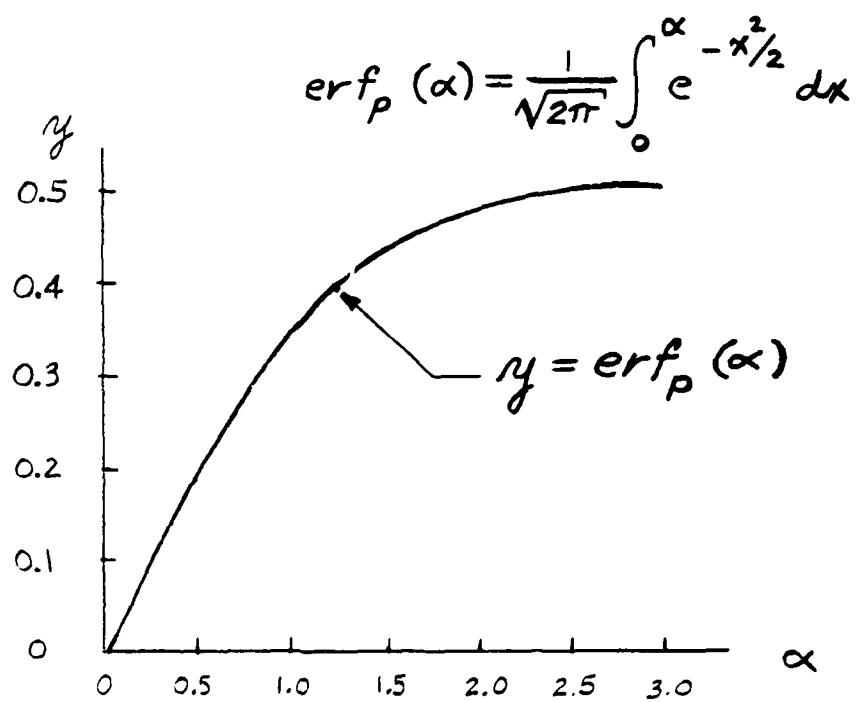


FIGURE 5      ERROR FUNCTION VERSUS  $\alpha$

TI-59 METHOD

The TI-59 Programmable Calculator can be used as the program listing PL-9 to calculate  $\text{erf}(\alpha)$ .

EXAMPLE:

FIND:  $\text{erf}(1.5)$

SOLUTION: Use PL-9

Display

Enter 1.5

1.5

Press

0.4331927713

$\text{erf}(1.5) = 0.4331927713$

EXAMPLE:

Find:  $\text{erf}(-0.125)$

Display

Enter .125

.125

Press

-.125

Press

-.0497382658

$\text{erf}(-0.125) = -0.0497382658$

ERROR FUNCTION COMPUTATION PROGRAM  
(TI-59)

LOC	CODE	KEY	LOC	CODE	KEY
000	76	LBL	042	03	03
001	11	A	043	35	1/X
002	22	INV	044	53	(
003	86	STF	045	53	)
004	01	01	046	42	STO
005	29	CP	047	02	02
006	77	GE	048	45	YX
007	87	IFF	049	04	4
008	94	+/-	050	65	X
009	86	STF	051	01	1
010	01	01	052	93	.
011	76	LBL	053	03	3
012	87	IFF	054	03	3
013	53	(	055	00	0
014	42	STO	056	02	2
015	03	03	057	07	7
016	33	X <sup>2</sup>	058	04	4
017	22	INV	059	04	4
018	28	LNX	060	02	2
019	65	X	061	09	9
020	02	2	062	75	-
021	65	X	063	43	RCL
022	89	A	064	02	02
023	54	)	065	45	YX
024	34	F <sup>2</sup> X	066	03	3
025	35	1/X	067	65	X
026	42	STO	068	01	1
027	01	01	069	93	.
028	93	.	070	08	8
029	02	2	071	02	2
030	03	3	072	01	1
031	01	1	073	02	2
032	06	6	074	05	5
033	04	4	075	05	5
034	01	1	076	09	9
035	09	9	077	07	7
036	49	PRD	078	08	8
037	03	03	079	85	+
038	01	1	080	43	RCL
039	44	SUM	081	02	02
040	03	03	082	45	YX
041	43	RCL	083	02	2

ERROR FUNCTION COMPUTATION PROGRAM  
(TI-59)

LOC	CODE	KEY	LOC	CODE	KEY
084	65	X	126	01	01
085	01	1	127	54	)
086	93	.	128	42	STD
087	07		129	04	04
088	08	8	130	87	IFF
089	01	1	131	01	01
090	04	4	132	01	01
091	07		133	41	41
092	07		134	53	(
093	09		135	94	+/-
094	03		136	85	+
095	02		137	93	.
096	75	-	138	05	5
097	43	RCL	139	54	)
098	02	02	140	91	R/S
099	65	X	141	53	(
100	93	.	142	43	RCL
101	03	3	143	04	04
102	05	5	144	75	-
103	06	6	145	93	.
104	05	5	146	05	5
105	06	6	147	54	)
106	03		148	91	R/S
107	07				
108	08				
109	02				
110	85				
111	93				
112	03				
113	01				
114	09				
115	03				
116	08				
117	01				
118	05				
119	03				
120	54	)			
121	65	X			
122	43	RCL			
123	02	02			
124	65	X			
125	43	RCL			

HP-34C METHOD

The program listing for  $\text{erf}(\alpha)$  is given in PL-15 and will not be shown here. The program is used as follows to calculate  $\text{erf}(\alpha)$ :

HP-34C

ERF( $\alpha$ )

GIVEN: Positive or negative value of  $\alpha$

FIND: ERF( $\alpha$ )

Put the value of  $\alpha$  into X-register (i.e. Display register)

Key in desired accuracy \*

Press B

Final display will be the value of erf( $\alpha$ )

\*Accuracy: In scientific notation set the display for the value of  $\alpha$  to the desired number of significant digits desired for the final value of erf( $\alpha$ ).

EXAMPLE:

GIVEN:  $\alpha = 1.$

FIND: ERF( $\alpha$ )

Put "1" in X-register

Press f SCI 7 (for accuracy of 7 significant figures)

Press B

ERF( $\alpha$ ) = 0.3413447 will be displayed

## HP-67 METHOD

### A. MATH PAC 1

An Error Function Program is most conveniently obtained as program 18-02 of Hewlett-Packard's Math Pac 1 package. The Error Function of program 18-02 is defined slightly different than Papoulis' Error Function.

Program 18-02 can still be used to calculate  $\text{erf}_p(\alpha)$  as follows:

- a) Use  $\alpha$  divided by  $\sqrt{2}$  instead of  $\alpha$  as the argument value.
- b) Divide the final answer by 2.

### B. PL-10

Program listing PL-10 computes both  $\text{erf}(\alpha)$  and its inverse.

#### TABULAR METHODS

Table VI tabulates values of  $\text{erf}(\alpha)$  versus  $\alpha$  for values of  $\alpha$  from zero to 4.0. These values were computed using the BASIC LANGUAGE Program as listed in PL-11.

#### EXAMPLE:

FIND  $\text{erf}(2.05)$

$\text{erf}(2.05) = 0.4798178$

FIND  $\text{erf}(-1.72)$

$\text{erf}(1.72) = 0.4572838$

$\text{erf}(-1.72) = -0.4572838$

FIND  $\text{erf}(2.044)$

$\text{erf}(2.045) = 0.4795726$

$\text{erf}(2.040) = 0.4793249$

Using linear interpolation:

$\text{erf}(2.044) = 0.4795230$

$\text{erf}(2.044)_{\text{actual}} = 0.4795232$

TABULAR METHOD (Cont'd)

FIND:  $\text{erf}(0.068)$

$$\text{erf}(0.065) = 0.0259131$$

$$\text{erf}(0.070) = 0.0279032$$

Using linear interpolation

$$\text{erf}(0.068) = 0.0271071$$

$$\text{erf}(0.068)_{\text{actual}} = 0.0271072$$

## User Instructions

PL-10

PAPOULIS ERROR FUNCTION AND INVERSE HP-67

$\alpha, A \rightarrow \operatorname{erf}(\alpha)$

erf( $\alpha$ )  $\leftarrow \epsilon, D \rightarrow \alpha$

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
001	LBL A	31 25 11			5	05	
	2	02			STO x 9	33 71 09	
	✓	31 54			GTO 0	22 00	
	:	81		060	LBL 3	31 25 03	
	STO 1	33 01			RCL 7	34 07	
	ENTER	41			RCL 9	34 09	
	X	71			+	61	
	2	02			GSB C	31 22 13	
	X	71			STO 5	33 05	
010	STO 2	33 02			RCL 7	34 07	
	1	01			GSB C	31 22 13	
	STO 3	33 03			RCL 5	34 05	
	RCL 1	34 01			X	71	
	LBL 1	31 25 01		070	x < 0	31 74	
	RCL 2	34 02			GTO 4	22 04	
	RCL 3	34 03			RCL 7	34 07	
	2	02			RCL 9	34 09	
	+	61			+	61	
	STO 3	33 03			GTO 2	22 02	
020	:	81			LBL 4	31 25 04	
	RCL 1	34 01			•	83	
	X	71			5	05	
	STO 1	33 01			STO x 9	33 71 09	
	+	61		080	RCL 9	34 09	
	x ≠ y	32 61			RCL 7	34 07	
	GTO 1	22 01			+	61	
	2	02			GSB C	31 33 13	
	X	71			STO 5	33 05	
	π	35 73			RCL 7	34 07	
030	✓	31 54			GSB C	31 22 13	
	RCL 2	34 02			RCL 5	34 05	
	2	02			X	71	
	:	81			x < 0	31 71	
	e <sup>x</sup>	32 52		090	GTO 5	22 05	
	X	71			RCL 9	34 09	
	:	81			STO + 7	33 61 07	
	2	02			LBL 5	31 25 05	
	:	81			RCL 6	34 06	
	RTN	35 22			RCL 9	34 09	
040	LBL B	31 25 12			x > y	32 81	
	RCL 5	34 05			GTO 4	22 04	
	RCL 4	34 04			RCL 7	34 07	
	-	51			RTN	35 22	
	STO 9	33 09		100	LBL 6	31 25 06	
	LBL 0	31 25 00			RCL 4	34 04	
	RCL 6	34 06			RTN	35 22	
	RCL 9	34 09			LBL D	31 25 14	
	x < y	32 71			CL REG	31 43	
	GTO 6	22 06			STO 6	33 06	
050	RCL 4	34 04			V	35 53	
	STO 7	33 07			STO 8	33 08	
	LBL 2	31 25 02			π	35 73	
	RCL 5	34 05			2	02	
	x > y	32 81		110	+	61	
	GTO 3	22 03			STO 5	33 05	
	•	83			CHS	42	

#### REGISTERS

0	1 USED	2 USED	3 USED	4 USED	5 USED	6 USED	7 USED	8 USED	9 USED
S0	S1	S2	S3	S4	S5	S6	S7	S8	S9
A	B	C	D	E	F	G	H	I	J

# Program Listing

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS	
	.	83						
1	01			170				
-	51							
STO 4	33 04							
GTO B	22 12							
LBL C	31 25 13							
GSB A	31 22 11							
120	RCL 8	34 08						
-	51			180				
RTN	35 22							
130								
140				190				
150								
60				200				
210								
220								
LABELS			FLAGS		SET STATUS			
<sup>x</sup> USED	<sup>y</sup> USED	<sup>z</sup> USED	<sup>0</sup> USED	<sup>1</sup> USED	0	FLAGS	TRIG	DISP
<sup>1</sup>	<sup>b</sup>	<sup>c</sup>	<sup>d</sup>	<sup>e</sup>	1	ON OFF	DEG	FIX
<sup>2</sup> USED	<sup>1</sup> USED	<sup>2</sup> USED	<sup>3</sup> USED	<sup>4</sup> USED	2	0 <input type="checkbox"/> <input type="checkbox"/>	GRAD	SCI
<sup>3</sup> USED	<sup>6</sup> USED	<sup>7</sup>	<sup>8</sup>	<sup>9</sup>	3	1 <input type="checkbox"/> <input type="checkbox"/>	RAD	ENG
						2 <input type="checkbox"/> <input type="checkbox"/>		n <u>7</u>
						3 <input type="checkbox"/> <input type="checkbox"/>		

# Program Description

Program Title Papoulis Error Function and Its Inverse ~ HP-67

Name

Date

Address

City

State

Zip Code

Program Description, Equations, Variables, etc.

$$\text{Evaluates } \text{erf}(\alpha) = \frac{1}{\sqrt{2\pi}} \int_0^{\alpha} e^{-\frac{x^2}{2}} dx$$

As well as the inverse function.

Operating Limits and Warnings The computing time for the inverse error function is long.  
It is a function of the maximum error  $\epsilon$  desired.

For an error  $< .0005$  the running time is about 10 minutes.

Range of  $\alpha$  for inverse error function  $-5 \rightarrow +5$ .

DO NOT USE THIS SPACE

ERROR FUNCTION PROGRAM LISTING  
(BASIC LANGUAGE)

```
10 DEF FNE(X)
20 P=.2316419
30 T=1/(1+P*X)
40 B1=.31938153
50 B2=-.356563782
60 B3=1.781477937
70 B4=-1.821255978
80 B5=1.330274429
90 H=.39894228
100 Z=H*EXP(-.5*X^2)
110 S=B1*T+B2*T^2+B3*T^3
120 S=S+B4*T^4+B5*T^5
130 Q=Z*S
140 FNE=.5-Q
150 FNEND
160 PRINT " A","ERF(A)"
170 FOR X=.005 TO 1 STEP .005
180 F=FNE(X)
190 PRINT X,F
200 NEXT X
210 END
```

$X = \alpha$   
 $F = \text{erf}(\alpha)$

TABLE VI ERROR FUNCTION VERSUS  $\alpha$ 

$\frac{\alpha}{2}$	<u>ERF(<math>\alpha</math>)</u>	$\alpha$	<u>ERF (<math>\alpha</math>)</u>
.005	.0017947	.235	.0928956
.01	.0039894	.24	.0948348
.015	.005984	.245	.0967717
.02	.0079784	.25	.0987063
.025	.0099726	.255	.1006384
.03	.0119665	.26	.102568
.035	.0139602	.265	.1044952
.04	.0159535	.27	.1064198
.045	.0179464	.275	.1083418
.05	.0199399	.28	.1102612
.055	.0219308	.285	.1121779
.06	.0239222	.29	.1140918
.065	.0259131	.295	.116003
.07	.0279032	.3	.1179113
.075	.0298927	.305	.1198168
.08	.0318814	.31	.1217174
.085	.0338694	.315	.1236191
.09	.0358565	.32	.1255158
.095	.0378427	.325	.1274094
.1	.0398279	.33	.1293999
.105	.0418122	.335	.1311874
.11	.0437754	.34	.1330717
.115	.0457775	.345	.1349528
.12	.0477505	.35	.1368306
.125	.0497383	.355	.1387051
.13	.0517168	.36	.1405764
.135	.0536941	.365	.1424442
.14	.05567	.37	.1443087
.145	.0576446	.375	.1461697
.15	.0596177	.38	.1480272
.155	.0615893	.385	.1498812
.16	.0635595	.39	.1517317
.165	.065528	.395	.1535785
.17	.067495	.4	.1554217
.175	.0694602	.405	.1572612
.18	.0714237	.41	.159097
.185	.0733855	.415	.160929
.19	.0753454	.42	.1627572
.195	.0773035	.425	.1645816
.2	.0792597	.43	.1664021
.205	.0812139	.435	.1682188
.21	.0831661	.44	.1700314
.215	.0851163	.445	.1718401
.22	.0870644	.45	.1736447
.225	.0890103	.455	.1754454
.23	.0909541	.46	.1772419

TABLE VI ERROR FUNCTION VERSUS  $\alpha$ 

$\alpha$	<u>ERF (α)</u>	$\alpha$	<u>ERF (α)</u>
.465	.1790343	.69	.254903
.47	.1808225	.695	.2564724
.475	.1826065	.7	.2580364
.48	.1843863	.705	.259595
.485	.1861618	.71	.261148
.49	.187933	.715	.2626955
.495	.1896999	.72	.2642376
.5	.1914624	.725	.2657741
.505	.1932206	.73	.267305
.51	.1949743	.735	.2688303
.515	.1967235	.74	.2703501
.52	.1984682	.745	.2718642
.525	.2002084	.75	.2733727
.53	.2019441	.755	.2748756
.535	.2036751	.76	.2763728
.54	.2054015	.765	.2778643
.545	.2071233	.77	.2793501
.55	.2088403	.775	.2808302
.555	.2105527	.78	.2823046
.56	.2122603	.785	.2837733
.565	.2139631	.79	.2852362
.57	.2156612	.795	.2866933
.575	.2173544	.8	.2881447
.58	.2190427	.805	.2895902
.585	.2207262	.81	.29103
.59	.2224047	.815	.2924639
.595	.2240783	.82	.293892
.6	.2257469	.825	.295142
.605	.2274106	.83	.2967307
.61	.2290691	.835	.2981412
.615	.2307227	.84	.2995459
.62	.2323712	.845	.3009446
.625	.2340145	.85	.3023375
.63	.2356528	.855	.3037245
.635	.2372859	.86	.3051055
.64	.2389138	.865	.3064806
.645	.2405365	.87	.3078498
.65	.242154	.875	.3092131
.655	.2437662	.88	.3105704
.66	.2453731	.885	.3119217
.665	.2469748	.89	.3132671
.67	.2485712	.895	.3146065
.675	.2501622	.9	.3159399
.68	.2517478	.905	.3172673
.685	.2533281		

TABLE VI ERROR FUNCTION VERSUS  $\alpha$ 

<u><math>\alpha</math></u>	<u>ERF (<math>\alpha</math>)</u>	<u><math>\alpha</math></u>	<u>ERF (<math>\alpha</math>)</u>
.91	.3185888	1.135	.3718123
.915	.3197042	1.14	.3728568
.92	.3212136	1.145	.3738950
.925	.3225171	1.15	.374928
.93	.3238145	1.155	.3759547
.935	.3251059	1.16	.3769755
.94	.3263912	1.165	.3779904
.945	.3276706	1.17	.3789994
.95	.3289439	1.175	.3800026
.955	.3302112	1.18	.3807998
.96	.3314724	1.185	.3819912
.965	.3327276	1.19	.3829767
.97	.3339768	1.195	.3839564
.975	.3352197	1.205	.3858983
.98	.3364569	1.21	.3868605
.985	.3377688	1.215	.3878169
.99	.3389129	1.22	.3887675
.995	.3401319	1.225	.3897123
1	.3413447	1.23	.3906513
		1.235	.3915846
1.005	.3425516	1.24	.3925122
1.01	.3437523	1.245	.393434
1.015	.3449471	1.25	.3943501
1.02	.3461358	1.255	.3952605
1.025	.3473184	1.26	.3961652
1.03	.348495	1.265	.3970642
1.035	.3496655	1.27	.3979576
1.04	.35083	1.275	.3988453
1.045	.3519885	1.28	.3997273
1.05	.3531409	1.285	.4006037
1.055	.3542873	1.29	.4014746
1.06	.3554277	1.295	.4023398
1.065	.356562	1.3	.4031994
1.07	.3576903	1.305	.4040535
1.075	.3588126	1.31	.404902
1.08	.3599289	1.315	.4057449
1.085	.3610391	1.32	.4065824
1.09	.3621434	1.325	.4074143
1.095	.3632416	1.33	.4082408
1.1	.3643339	1.335	.4090617
1.105	.3654201	1.34	.4098772
1.11	.3665004	1.345	.4106873
1.115	.3675747	1.35	.4114919
1.12	.368643	1.355	.4122911
1.125	.3697054	1.36	.4130849
1.13	.3707618	1.365	.4138734

TABLE VI ERROR FUNCTION VERSUS  $\alpha$ 

<u><math>\alpha</math></u>	<u>ERF (<math>\alpha</math>)</u>	<u><math>\alpha</math></u>	<u>ERF (<math>\alpha</math>)</u>
1.37	.4146564	1.6	.4452007
1.375	.4154342	1.605	.4457531
1.38	.4162066	1.61	.4463011
1.385	.4169797	1.615	.4468446
1.39	.4177354	1.62	.4473839
1.395	.418492	1.625	.4479187
1.4	.4192432	1.63	.4484493
1.405	.4199893	1.635	.4489755
1.41	.4207301	1.64	.4494974
1.415	.4214656	1.645	.4500151
1.42	.4221961	1.65	.4505285
1.425	.4229213	1.655	.4510378
1.43	.4236414	1.66	.4515428
1.435	.4243563	1.665	.4520436
1.44	.4250662	1.67	.4525403
1.445	.425771	1.675	.4530329
1.45	.4264706	1.68	.4535214
1.455	.4271653	1.685	.4540057
1.46	.4278549	1.69	.454486
1.465	.4285394	1.695	.4549623
1.47	.429219	1.7	.4554345
1.475	.4298936	1.705	.4559028
1.48	.4305633	1.71	.4563671
1.485	.4312228	1.715	.4568274
1.49	.4318878	1.72	.4572838
1.495	.4325427	1.725	.4577363
1.5	.4331927	1.73	.4581849
		1.735	.4586296
1.505	.4338379	1.74	.4590705
1.51	.4344783	1.745	.4595076
1.515	.4351138	1.75	.4599409
1.52	.4357445	1.755	.4603704
1.525	.4363704	1.76	.4607961
1.53	.4369916	1.765	.4612181
1.535	.4376081	1.77	.4616365
1.54	.4382198	1.775	.4620511
1.545	.4388268	1.78	.462462
1.55	.4394292	1.785	.4628694
1.555	.4400269	1.79	.4632731
1.56	.44062	1.795	.4636732
1.565	.4412085	1.8	.4640697
1.57	.4417924	1.805	.4644627
1.575	.4423718	1.81	.4648521
1.58	.4429466	1.815	.4652381
1.585	.4435168	1.82	.4656205
1.59	.4440826	1.825	.4659995
1.595	.4446439	1.83	.4663751

TABLE VI ERROR FUNCTION VERSUS  $\alpha$ 

<u><math>\alpha</math></u>	<u>ERF (<math>\alpha</math>)</u>	<u><math>\alpha</math></u>	<u>ERF (<math>\alpha</math>)</u>
1.835	.4667472	2.075	.4810068
1.84	.4671159	2.08	.4812373
1.845	.4674813	2.085	.4814654
1.85	.4678433	2.09	.4816912
1.855	.4682019	2.095	.4819146
1.86	.4685573	2.1	.4821354
1.865	.4689093	2.105	.4823544
1.87	.4692581	2.11	.4825709
1.875	.4696037	2.115	.4827851
1.88	.4699446	2.12	.482997
1.885	.4702851	2.125	.4832067
1.89	.4706211	2.13	.4834142
1.895	.4709538	2.135	.4836195
1.9	.4712835	2.14	.4838227
1.905	.47161	2.145	.4840236
1.91	.4719334	2.15	.4842224
1.915	.4722538	2.155	.4844191
1.92	.4725711	2.16	.4846137
1.925	.4728854	2.165	.4848062
1.93	.4731966	2.17	.4849964
1.935	.4735049	2.175	.485185
1.94	.4738102	2.18	.4853713
1.945	.4741126	2.185	.4855556
1.95	.474412	2.19	.4857379
1.955	.4747085	2.195	.4859182
1.96	.4750021	2.2	.4860966
1.965	.4752929	2.205	.486273
1.97	.4755809	2.21	.4864475
1.975	.475866	2.215	.48662
1.98	.4761483	2.22	.4867907
1.985	.4764278	2.225	.4869594
1.99	.4767046	2.23	.4871263
1.995	.4769786	2.235	.4872914
2	.4772499	2.24	.4874546
2.005	.4775185	2.245	.487616
2.01	.4777845	2.25	.4877756
2.015	.4780477	2.255	.4879334
2.02	.4783084	2.26	.4880894
2.025	.4785664	2.265	.4882437
2.03	.4788218	2.27	.4883962
2.035	.4790746	2.275	.4885471
2.04	.4793249	2.28	.4886962
2.045	.4795726	2.285	.4888436
2.05	.4798178	2.29	.4889894
2.055	.4800606	2.295	.4891335
2.06	.4803008	2.3	.4892759
2.065	.4805386	2.305	.4894167
2.07	.4807739	2.31	.4895559
		2.315	.4896935

TABLE VI ERROR FUNCTION VERSUS  $\alpha$ 

<u><math>\alpha</math></u>	<u>ERF (<math>\alpha</math>)</u>	<u><math>\alpha</math></u>	<u>ERF (<math>\alpha</math>)</u>
2.32	.4898296	2.565	.4948412
2.325	.489964	2.57	.494915
2.33	.4900969	2.575	.494988
2.335	.4902283	2.58	.49506
2.34	.4903581	2.585	.495131
2.345	.4904865	2.59	.4952012
2.35	.4906138	2.595	.4952704
2.355	.4907387	2.6	.4953388
2.36	.4908625	2.605	.4954062
2.365	.490985	2.61	.4954728
2.37	.491106	2.615	.4955384
2.375	.4912255	2.62	.4956035
2.38	.4913437	2.625	.4956675
2.385	.4914604	2.63	.4957307
2.39	.4915758	2.635	.4957931
2.395	.4916898	2.64	.4958547
2.4	.4918025	2.645	.4959154
2.405	.4919138	2.65	.4959754
2.41	.4920237	2.655	.4960345
2.415	.4921324	2.66	.4960929
2.42	.4922397	2.665	.4961505
2.425	.4923458	2.67	.4962074
2.43	.4924506	2.675	.4962635
2.435	.4925541	2.68	.4963188
2.44	.4926564	2.685	.4963735
2.445	.4927574	2.69	.4964273
2.45	.4928572	2.695	.4964805
2.455	.4929558	2.7	.496533
2.46	.4930531	2.705	.4965847
2.465	.4931493	2.71	.4966358
2.47	.4932443	2.715	.4966862
2.475	.4933382	2.72	.4967358
2.48	.4934309	2.725	.4967849
2.485	.4935224	2.73	.4968332
2.49	.4936128	2.735	.4968809
2.495	.4937021	2.74	.496928
2.5	.4937903	2.745	.4969744
		2.75	.4970202
2.505	.4938774	2.755	.4970653
2.51	.4939634	2.76	.4971099
2.515	.4940484	2.765	.4971538
2.52	.4941322	2.77	.4971971
2.525	.4942151	2.775	.4972399
2.53	.4942969	2.78	.497282
2.535	.4943776	2.785	.4973236
2.54	.4944574	2.79	.4973645
2.545	.4945361	2.795	.497405
2.55	.4946138	2.8	.4974448
2.555	.4946906	2.805	.4974841
2.56	.4947664		

TABLE VI ERROR FUNCTION VERSUS  $\alpha$ 

$\alpha$	<u>ERF (α)</u>	$\alpha$	<u>ERF (α)</u>
2.81	.4975229	3.055	.4988746
2.815	.4975611	3.06	.4988932
2.82	.4975988	3.065	.4989116
2.825	.4976359	3.07	.4989296
2.83	.4976725	3.075	.4989474
2.835	.4977086	3.08	.4989649
2.84	.4977443	3.085	.4989822
2.845	.4977794	3.09	.4989991
2.85	.497814	3.095	.4990159
2.855	.4978481	3.1	.4990323
2.86	.4978817	3.105	.4990485
2.865	.4979149	3.11	.4990645
2.87	.4979476	3.115	.4990802
2.875	.4979798	3.12	.4990957
2.88	.4980116	3.125	.4991109
2.885	.4980429	3.13	.4991259
2.89	.4980737	3.135	.4991407
2.895	.4981041	3.14	.4991552
2.9	.4981341	3.145	.4991695
2.905	.4981637	3.15	.4991836
2.91	.4981928	3.155	.4991974
2.915	.4982215	3.16	.4992111
2.92	.4982498	3.165	.4992245
2.925	.4982776	3.17	.4992377
2.93	.4983051	3.175	.4992508
2.935	.4983322	3.18	.4992636
2.94	.4983589	3.185	.4992762
2.945	.4983852	3.19	.4992886
2.95	.4984111	3.195	.4993008
2.955	.4984366	3.2	.4993128
2.96	.4984617	3.205	.4993246
2.965	.4984865	3.21	.4993363
2.97	.4985109	3.215	.4993477
2.975	.498535	3.22	.499359
2.98	.4985587	3.225	.4993701
2.985	.498582	3.23	.499381
2.99	.498605	3.235	.4993917
2.995	.4986277	3.24	.4994023
3	.49865	3.245	.4994127
3.005	.498672	3.25	.4994229
3.01	.4986937	3.255	.499433
3.015	.498715	3.26	.4994429
3.02	.4987361	3.265	.4994526
3.025	.4987568	3.27	.4994622
3.03	.4987772	3.275	.4994716
3.035	.4987972	3.28	.4994809
3.04	.498817	3.285	.49949
3.045	.4988365	3.29	.499499
3.05	.4988557	3.295	.4995078

TABLE VI ERROR FUNCTION VERSUS  $\alpha$ 

<u><math>\alpha</math></u>	<u>ERF (<math>\alpha</math>)</u>	<u><math>\alpha</math></u>	<u>ERF (<math>\alpha</math>)</u>
3.3	.4995165	3.545	.4998037
3.305	.4995251	3.555	.4998073
3.31	.4995335	3.56	.499811
3.315	.4995417	3.565	.4998145
3.32	.4995499	3.57	.4998215
3.325	.4995578	3.575	.4998248
3.33	.4995657	3.58	.4998282
3.335	.4995734	3.585	.4998314
3.34	.4995811	3.59	.4998346
3.345	.4995885	3.595	.4998378
3.35	.4995957	3.6	.4998409
3.355	.4996031	3.605	.4998437
3.36	.4996102	3.61	.4998467
3.365	.4996172	3.615	.4998498
3.37	.4996241	3.62	.4998527
3.375	.4996309	3.625	.4998555
3.38	.4996375	3.63	.4998583
3.385	.4996441	3.635	.499861
3.39	.4996505	3.64	.4998636
3.395	.4996568	3.645	.4998663
3.4	.499663	3.65	.4998688
3.405	.4996691	3.655	.4998714
3.41	.4996751	3.66	.4998737
3.415	.499681	3.665	.4998763
3.42	.4996868	3.67	.4998787
3.425	.4996925	3.675	.499881
3.43	.4996982	3.68	.4998833
3.435	.4997037	3.685	.4998856
3.44	.4997091	3.69	.4998878
3.445	.4997144	3.695	.49989
3.45	.4997197	3.7	.4998922
3.455	.4997248	3.705	.4998943
3.46	.4997299	3.71	.4998963
3.465	.4997348	3.715	.4998984
3.47	.4997397	3.72	.4999004
3.475	.4997445	3.725	.4999023
3.48	.4997492	3.73	.4999042
3.485	.4997539	3.735	.4999061
3.49	.4997584	3.74	.499908
3.495	.4997629	3.745	.4999098
3.5	.4997673	3.75	.4999116
3.505	.4997717	3.755	.4999133
3.51	.4997759	3.76	.499915
3.515	.4997801	3.765	.4999167
3.52	.4997842	3.77	.4999183
3.525	.4997882	3.775	.49992
3.53	.4997922	3.78	.4999216
3.535	.4997961	3.785	.4999231
3.54	.4997999	3.79	.4999246

TABLE VI ERROR FUNCTION VERSUS  $\alpha$ 

<u><math>\alpha</math></u>	<u>ERF (<math>\alpha</math>)</u>
3.725	.4999261
3.8	.4999276
3.805	.4999291
3.81	.4999305
3.815	.4999319
3.82	.4999333
3.825	.4999346
3.83	.4999359
3.835	.4999372
3.84	.4999385
3.845	.4999397
3.85	.4999409
3.855	.4999421
3.86	.4999433
3.865	.4999444
3.87	.4999456
3.875	.4999467
3.88	.4999477
3.885	.4999488
3.89	.4999499
3.895	.4999509
3.9	.4999519
3.905	.4999529
3.91	.4999539
3.915	.4999548
3.92	.4999557
3.925	.4999566
3.93	.4999575
3.935	.4999584
3.94	.4999592
3.945	.4999601
3.95	.4999609
3.955	.4999617
3.96	.4999625
3.965	.4999633
3.97	.4999641
3.975	.4999648
3.98	.4999655
3.985	.4999662
3.99	.4999669
3.995	.4999676
4	.4999683

## E. INVERSE ERROR FUNCTION COMPUTATION

### Definition

The Inverse Error Function is that value of  $\alpha$  that yields a specified value of  $\text{erf}(\alpha)$ . That is, given the value of  $\text{erf}(\alpha)$ , find  $\alpha$ .

### TI-59 METHOD:

The following computation method applies to positive values of  $\alpha$ .

For negative values of  $\alpha$  use the relationship

$$\text{erf}(-\alpha) = -\text{erf}(\alpha)$$

That is, calculate  $\text{erf}(\alpha)$  and change the sign of  $\text{erf}(\alpha)$  for negative  $\alpha$  values.

Define

$$K = \text{erf}(\alpha) ; 0 < K < 0.5$$

$$z = \sqrt{-2 \ln(2K)}$$
$$\alpha = g_0 + g_1 z + g_2 z^2 + \dots + g_{10} z^{10}$$

Where:

$$g_0 = 6.55864 \times 10^{-4}$$

$$g_6 = -1.17213 \times 10^{-2}$$

$$g_1 = -0.02069$$

$$g_7 = 2.10941 \times 10^{-3}$$

$$g_2 = 0.737563$$

$$g_8 = -2.18541 \times 10^{-4}$$

$$g_3 = -0.207071$$

$$g_9 = 1.23163 \times 10^{-5}$$

$$g_4 = -2.06851 \times 10^{-2}$$

$$g_{10} = -2.93138 \times 10^{-7}$$

$$g_5 = 0.03444$$

TI-59 METHOD (Cont'd)

The following listing PL-12 is for the TI-59 Programmable Calculator.

It utilizes the equations previously described. To use: enter the value of  $\text{erf } (\alpha)$ ; then press  $\boxed{A}$ . The computed value of  $\alpha$  will ultimately be displayed. Table VI can be used as a check on the reasonableness of the answer. Computation time is approximately 10 seconds.

$$0 < \text{erf } (\alpha) < 0.5$$

For negative values of  $\text{erf } (\alpha)$ , calculate  $\alpha$  for the positive value of  $\text{erf } (\alpha)$ . Then change the sign of  $\alpha$ .

Example:

Find  $\alpha$  for  $\text{erf } (\alpha) = 0.4995$

Enter 0.4995; Press  $\boxed{A}$

Display: 3.29049

Thus  $\alpha = 3.29049$

Example:

Find  $\alpha$  for  $\text{erf } (\alpha) = -0.4975$

Enter 0.4975 ; Press  $\boxed{A}$

Display: 2.8066

Thus  $\alpha = -2.8066$

INVERSE ERROR FUNCTION;  
LISTING FOR TI-59 PROGRAMMABLE CALCULATOR

LOC	CODE	KEY	LOC	CODE	KEY
000	76	LBL	044	43	RCL
001	11	R	045	02	02
002	42	STO	046	54	)
003	01	01	047	94	+/-
004	50	<	048	44	SUM
005	50	<	049	03	03
006	43	RCL	050	07	7
007	01	01	051	93	*
008	65	$\times$	052	03	03
009	02	$\times$	053	07	-
010	94	+/-	054	05	6
011	05	+/-	055	06	6
012	01	$\wedge$	056	03	3
013	54	$\wedge$	057	52	EE
014	23	LNX	058	01	1
015	00	$\times$	059	94	+/-
016	00	$\times$	060	65	$\times$
017	00	$\times$	061	53	(
018	00	$\times$	062	43	RCL
019	00	$\times$	063	02	02
020	42	STO	064	54	$\times$
021	02	02	065	45	Y $\times$
022	02	02	066	02	2
023	93	$\times$	067	54	2
024	05	$\times$	068	44	SUM
025	05	$\times$	069	03	03
026	08	$\times$	070	02	2
027	06	$\times$	071	93	*
028	04	$\times$	072	00	0
029	04	$\times$	073	07	0
030	04	$\times$	074	00	0
031	94	+/-	075	07	1
032	42	STO	076	01	1
033	03	03	077	52	EE
034	50	$\times$	078	01	1
035	03	$\times$	079	94	+/-
036	93	$\times$	080	65	$\times$
037	00	$\times$	081	53	(
038	06	$\times$	082	43	RCL
039	09	EE	083	02	02
040	52	EE	084	54	)
041	02	02	085	45	Y $\times$
042	34	+/-	086	03	3
043	65	$\times$	087	54	)

INVERSE ERROR FUNCTION;  
LISTING FOR TI-59 PROGRAMMABLE CALCULATOR

LOC	CODE	KEY	LOC	CODE	KEY
088	94	+/-	133	01	1
089	44	SUM	134	93	.
090	03	03	135	01	1
091	53	(	136	07	7
092	02	2	137	02	2
093	93	.	138	01	1
094	00	0	139	03	3
095	06	6	140	52	EE
096	08	8	141	02	2
097	05	5	142	94	+/-
098	01	1	143	65	x
099	52	EE	144	53	(
100	02	2	145	43	RCL
101	94	+/-	146	02	02
102	65	x	147	54	)
103	53	(	148	45	YX
104	43	RCL	149	06	6
105	02	02	150	54	)
106	54	)	151	94	+/-
107	45	YX	152	44	SUM
108	04	4	153	03	03
109	54	)	154	53	(
110	94	+/-	155	02	2
111	44	SUM	156	93	.
112	03	03	157	01	1
113	53	(	158	00	0
114	03	3	159	09	9
115	93	.	160	04	4
116	04	4	161	01	1
117	04	4	162	52	EE
118	04	4	163	03	3
119	52	EE	164	94	+/-
120	02	2	165	65	x
121	94	+/-	166	53	(
122	65	x	167	43	RCL
123	53	(	168	02	02
124	43	RCL	169	54	)
125	02	02	170	45	YX
126	54	)	171	07	7
127	45	YX	172	54	)
128	05	5	173	44	SUM
129	54	)	174	03	03
130	44	SUM	175	53	(
131	03	03	176	02	2
132	53	(			

PL-12

INVERSE ERROR FUNCTION;  
LISTING FOR TI-59 PROGRAMMABLE CALCULATOR

<u>LOC</u>	<u>CODE</u>	<u>KEY</u>	<u>LOC</u>	<u>CODE</u>	<u>KEY</u>
177	93	.	221	09	9
178	01	1	222	03	3
179	08	8	223	01	1
180	05	5	224	03	3
181	04	4	225	08	8
182	01	1	226	52	EE
183	52	EE	227	07	7
184	04	4	228	94	+/-
185	94	+/-	229	65	x
186	65	x	230	53	(
187	53	(	231	43	RCL
188	43	RCL	232	02	02
189	02	02	233	54	)
190	54	)	234	45	YX
191	45	YX	235	01	1
192	08	8	236	00	0
193	54	)	237	54	)
194	94	+/-	238	94	+/-
195	44	SUM	239	44	SUM
196	03	03	240	03	03
197	53	(	241	43	RCL
198	01	1	242	03	03
199	93	.	243	91	R/S
200	02	2	244	61	GTO
201	03	3	245	01	01
202	01	1	246	10	10
203	06	6	247	81	RST
204	03	3			
205	52	EE			
206	05	5			
207	94	+/-			
208	65	x			
209	53	(			
210	43	RCL			
211	02	02			
212	54	)			
213	45	YX			
214	09	9			
215	54	x			
216	44	SUM			
217	03	03			
218	53	(			
219	02	2			
220	93	.			

INVERSE ERROR FUNCTION (HP-67 METHOD)

Refer to PL-10.

INVERSE ERROR FUNCTION (HP-34C METHOD)

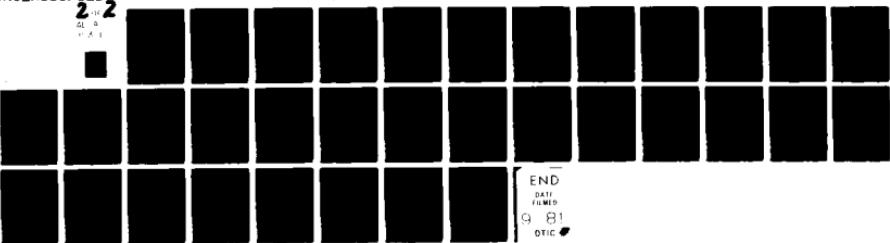
The program listing for the Inverse Error Function and other functions for the HP-34C is given in PL-15. Included here is a brief listing for  $\text{erf}(\alpha)$  and its inverse as well as an example in its use.

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HP34C  
ERF ( $\alpha$ ) AND INVERSE ( $\alpha$ )  
 $\text{erf}(\alpha) \rightarrow R_6$

LBL 0  
 $x^2$   
2  
 $\div$   
CHS  
 $e^x$   
RTN

LBL 1  
GSB B  
RCL 6  
-  
STO 7  
RTN

LBL B  
STO 7  
0  
ENTER  $\uparrow$   
RCL 7  
 $\int_0$   
2  
 $\pi$   
 $x$   
 $\sqrt{-}$   
 $1/x$   
 $x$   
RTN

HP-34C  
INVERSE ERROR FUNCTION

GIVEN:  $ERF(\alpha)$  ; positive or negative value

FIND:  $\alpha$

Put the value of  $erf(\alpha)$  into the X-register

Key in desired accuracy \*

Store the value of  $erf(\alpha)$  into register 6

Put initial estimate on bounds of  $\alpha$  . Upper and lower bounds must bracket true value of  $\alpha$  . Lower bound is put into X-register. Then press ENTER ↑ . Then put upper bound in X-register. Press f SOLVE 1.

Execution time is approximately as follows:

Accuracy	Time
f SCI 3	7 minutes
f SCI 5	14 minutes
f SCI 7	24 minutes

EXAMPLE:

GIVEN:  $ERF(\alpha) = -.4331927$

FIND:  $\alpha$

Put  $-.4331927$  in X-register

\* Press f SCI 7 (for accuracy of 7 significant figures)

Press STO 6

Press 2 CHS (i.e. -2)

Press ENTER ↑

Press .1 CHS (i.e. -.1)

Press f SOLVE 1

Final Display = -1.500



bounds on answer

## F. PROBABILITY OF FAILURE COMPUTATION

### TI-59 METHOD

Many probability of failure  $F(\alpha)$  expressions are of the form

$$F(\alpha) = 0.5 + \text{erf}(\alpha)$$

This expression can be conveniently computed using PL-13. To use enter the value of  $\alpha$  and press A. The value for  $F(\alpha)$  will ultimately be displayed.

#### EXAMPLE:

FIND:  $F(\alpha)$  for  $\alpha = -2.305, -1.365, -0.68, -0.365, -0.125, 0.125,$   
 $0.365, 0.68, 1.365, 2.305$

<u><math>\alpha</math></u>	<u><math>F(\alpha)</math></u>
-2.305	0.0105832588
-1.365	0.0861265831
-0.68	0.24825221581
-0.365	0.3575557601
-0.125	0.4502617342
0.125	0.5497382658
0.365	0.6424442399
0.68	0.7517478419
1.365	0.9138734169
2.305	0.9894167412

PROBABILITY OF FAILURE COMPUTATION  
 (TI-59)

LOC	CODE	KEY	LOC	CODE	KEY
000	76	LBL	042	03	03
001	11	A	043	35	1/X
002	22	INV	044	53	(
003	86	STF	045	53	)
004	01	01	046	42	STO
005	29	CP	047	02	02
006	77	GE	048	45	YX
007	87	IFF	049	04	4
008	94	+/-	050	65	X
009	86	STF	051	01	1
010	01	01	052	93	.
011	76	LBL	053	03	3
012	87	IFF	054	03	3
013	53	(	055	00	0
014	42	STO	056	02	2
015	03	03	057	07	7
016	33	X <sup>2</sup>	058	04	4
017	22	INV	059	04	4
018	23	LNX	060	02	2
019	65	X	061	09	9
020	02	2	062	75	-
021	65	X	063	43	RCL
022	89	1	064	02	02
023	54	)	065	45	YX
024	34	YX	066	03	3
025	35	1/X	067	65	X
026	42	STO	068	01	1
027	01	01	069	93	.
028	93	.	070	08	8
029	02	2	071	02	2
030	03	3	072	01	1
031	01	1	073	02	2
032	06	6	074	05	5
033	04	4	075	05	5
034	01	1	076	09	9
035	09	9	077	07	7
036	49	PRD	078	08	8
037	03	03	079	85	+
038	01	1	080	43	RCL
039	44	SUM	081	02	02
040	03	03	082	45	YX
041	43	RCL	083	02	2

PROBABILITY OF FAILURE COMPUTATION  
(TI-59)

LOC	CODE	KEY	LOC	CODE	KEY
084	65	X	126	01	01
085	01	1	127	54	)
086	93	*	128	87	IFF
087	07	7	129	01	01
088	08	8	130	01	01
089	01	1	131	37	37
090	04	4	132	53	(
091	07	7	133	94	+/-
092	07	7	134	85	+
093	09	9	135	01	1
094	03	3	136	54	)
095	07	7	137	91	R/S
096	75	-			
097	43	RCL			
098	02	02			
099	65	X			
100	93	*			
101	03	3			
102	05	5			
103	06	6			
104	05	5			
105	06	6			
106	03	3			
107	07	7			
108	08	8			
109	02	2			
110	85	+			
111	93	*			
112	03	3			
113	01	1			
114	09	9			
115	03	3			
116	08	8			
117	01	1			
118	05	5			
119	03	3			
120	54	)			
121	65	X			
122	43	RCL			
123	02	02			
124	65	X			
125	43	RCL			

BASIC LANGUAGE METHOD

PL-14 is a modification of PL-11 to calculate  $F(\alpha)$ .

$$F(\alpha) = 0.5 + \text{erf}(\alpha)$$

TABULAR METHOD

Table VII tabulates  $F(\alpha)$  versus  $\alpha$ .

EXAMPLE:

FIND:  $F(-2.305)$  using Table VII

$$F(-2.3) = 0.0107241$$

$$F(-2.31) = 0.010444$$

Using linear interpolation

$$F(-2.305) = 0.010584$$

$$F(-2.305)_{\text{ACTUAL}} = 0.010583$$

EXAMPLE:

FIND:  $F(.368)$  using Table VII

$$F(.36) = 0.6405764 ; F(.37) = 0.6443087$$

Using linear interpolation:  $F(.368) = 0.6435622$

$$F(.368)_{\text{ACTUAL}} = 0.6435633$$

FAILURE PROBABILITY PROGRAM LISTING  
(BASIC LANGUAGE)

```
10 REM A=ALPHA
20 DEF FNE(X)
30 P=.2316419
40 T=1/(1+P*X)
50 B1=.31938153
60 B2=-.356563782
70 B3=1.781477937
80 B4=-1.821255978
90 B5=1.330274429
100 H=.39894228
110 Z=H*EXP(-.5*X^2)
120 S=B1*T+B2*T^2+B3*T^3
130 S=S+B4*T^4+B5*T^5
140 Q=Z*S
150 FNE=.5-Q
160 FNEND
170 FOR A=-2 TO -1 STEP .01
180 IF A>=0 GO TO 220
190 X=ABS(A)
200 F=.5-FNE(X)
210 GO TO 230
220 F=.5+FNE(A)
230 PRINT A,F
240 NEXT A
250 END
```

TABLE VII FAILURE PROBABILITY VERSUS  $\alpha$ 

$\alpha$	$F(\alpha)$	$\alpha$	$F(\alpha)$
-4	3.16873e-05	-3.53	.0002078
-3.99	3.30545e-05	-3.52	.0002159
-3.98	3.44733e-05	-3.51	.0002241
-3.97	3.59528e-05	-3.5	.0002327
-3.96	3.74913e-05	-3.49	.0002416
-3.95	3.90932e-05	-3.48	.0002508
-3.94	4.07584e-05	-3.47	.0002603
-3.93	4.24944e-05	-3.46	.0002701
-3.92	4.42937e-05	-3.45	.0002803
-3.91	4.61675e-05	-3.44	.0002909
-3.9	4.81158e-05	-3.43	.0003018
-3.89	5.01424e-05	-3.42	.0003132
-3.88	5.22509e-05	-3.41	.0003249
-3.87	5.44414e-05	-3.4	.0003337
-3.86	5.67175e-05	-3.39	.0003495
-3.85	5.90831e-05	-3.38	.0003625
-3.84	6.15418e-05	-3.37	.0003759
-3.83	6.40973e-05	-3.36	.0003898
-3.82	6.67498e-05	-3.35	.0004041
-3.81	6.95102e-05	-3.34	.0004189
-3.8	7.23749e-05	-3.33	.0004343
-3.79	7.53514e-05	-3.32	.0004501
-3.78	7.84397e-05	-3.31	.0004665
-3.77	8.16509e-05	-3.3	.0004835
-3.76	8.49850e-05	-3.29	.000501
-3.75	8.84458e-05	-3.28	.0005191
-3.74	9.20407e-05	-3.27	.0005378
-3.73	9.57698e-05	-3.26	.0005571
-3.72	9.96441e-05	-3.25	.0005771
-3.71	.0001037	-3.24	.0005977
-3.7	.0001078	-3.23	.0006119
-3.69	.0001122	-3.22	.000641
-3.68	.0001167	-3.21	.0006637
-3.67	.0001213	-3.2	.0006872
-3.66	.0001261	-3.19	.0007114
-3.65	.0001312	-3.18	.0007364
-3.64	.0001364	-3.17	.0007623
-3.63	.0001417	-3.16	.0007889
-3.62	.0001473	-3.15	.0008164
-3.61	.0001531	-3.14	.0008448
-3.6	.0001591	-3.13	.0008741
-3.59	.0001654	-3.12	.0009043
-3.58	.0001718	-3.11	.0009355
-3.57	.0001785	-3.1	.0009677
-3.56	.0001855	-3.09	.0010009
-3.55	.0001927	-3.08	.0010351
<u>-3.54</u>	<u>.0002001</u>	<u>-3.07</u>	<u>.0010704</u>

TABLE VII FAILURE PROBABILITY VERSUS  $\alpha$ 

$\alpha$	$F(\alpha)$	$\alpha$	$F(\alpha)$
-3.06	.0011068	-2.59	.0047988
-3.05	.0011443	-2.58	.00494
-3.04	.001183	-2.57	.005085
-3.03	.0012228	-2.56	.0052336
-3.02	.0012639	-2.55	.0053862
-3.01	.0013063	-2.54	.0055426
-3	.00135	-2.53	.0057031
-2.99	.001395	-2.52	.0058678
-2.98	.0014413	-2.51	.0060366
-2.97	.0014891	-2.5	.0062097
-2.96	.0015383	-2.49	.0063872
-2.95	.0015889	-2.48	.0065691
-2.94	.0016411	-2.47	.0067557
-2.93	.0016949	-2.46	.0069469
-2.92	.0017502	-2.45	.0071428
-2.91	.0018072	-2.44	.0073436
-2.9	.0018659	-2.43	.0075494
-2.89	.0019263	-2.42	.0077603
-2.88	.0019884	-2.41	.0079763
-2.87	.0020524	-2.4	.0081975
-2.86	.0021183	-2.39	.0084242
-2.85	.002186	-2.38	.0086563
-2.84	.0022557	-2.37	.008894
-2.83	.0023275	-2.36	.0091375
-2.82	.0024012	-2.35	.0093867
-2.81	.0024771	-2.34	.0096419
-2.8	.0025552	-2.33	.0099031
-2.79	.0026355	-2.32	.0101704
-2.78	.002718	-2.31	.010444
-2.77	.0028029	-2.3	.0107241
-2.76	.0028901	-2.29	.0110106
-2.75	.0029798	-2.28	.0113038
-2.74	.003072	-2.27	.0116039
-2.73	.0031668	-2.26	.0119106
-2.72	.0032641	-2.25	.0122244
-2.71	.0033642	-2.24	.0125454
-2.7	.003467	-2.23	.0128737
-2.69	.0035726	-2.22	.0132093
-2.68	.0036812	-2.21	.0135525
-2.67	.0037926	-2.2	.0139034
-2.66	.0039071	-2.19	.0142621
-2.65	.0040246	-2.18	.0146287
-2.64	.0041453	-2.17	.0150034
-2.63	.0042693	-2.16	.0153863
-2.62	.0043965	-2.15	.0157775
-2.61	.0045271	-2.14	.0161773
-2.6	.0046612	-2.13	.0165857

TABLE VII FAILURE PROBABILITY VERSUS  $\alpha$ 

$\alpha$	<u>F(<math>\alpha</math>)</u>	$\alpha$	<u>F(<math>\alpha</math>)</u>
-2.12	.0170029	-1.65	.0494714
-2.11	.0174291	-1.64	.0505025
-2.1	.0178643	-1.63	.0515507
-2.09	.0183088	-1.62	.0526161
-2.08	.0187627	-1.61	.0536989
-2.07	.0192261	-1.6	.0547992
-2.06	.0196992	-1.59	.0559174
-2.05	.0201821	-1.58	.0570534
-2.04	.0206751	-1.57	.0582075
-2.03	.0211782	-1.56	.0593799
-2.02	.0216916	-1.55	.0605707
-2.01	.0222155	-1.54	.0617801
-2	.02275	-1.53	.0630083
-1.99	.0232954	-1.52	.0642554
-1.98	.0238517	-1.51	.0655217
-1.97	.0244191	-1.5	.0668072
-1.96	.0249978	-1.49	.0681121
-1.95	.0255588	-1.48	.0694366
-1.94	.0261898	-1.47	.0707809
-1.93	.0268033	-1.46	.0721451
-1.92	.0274289	-1.45	.0735293
-1.91	.0280665	-1.44	.0749337
-1.9	.0287165	-1.43	.0763585
-1.89	.0293789	-1.42	.0778039
-1.88	.0300054	-1.41	.0792699
-1.87	.0307418	-1.4	.0807567
-1.86	.0314427	-1.39	.0822645
-1.85	.0321567	-1.38	.0837934
-1.84	.0328841	-1.37	.0853435
-1.83	.0336249	-1.36	.086915
-1.82	.0343794	-1.35	.088508
-1.81	.0351478	-1.34	.0901227
-1.8	.0359302	-1.33	.0917592
-1.79	.0367269	-1.32	.0934176
-1.78	.0375379	-1.31	.095098
-1.77	.0383635	-1.3	.0968005
-1.76	.0392038	-1.29	.0985254
-1.75	.0400591	-1.28	.1002726
-1.74	.0409294	-1.27	.1020423
-1.73	.0418151	-1.26	.1038347
-1.72	.0427162	-1.25	.1056498
-1.71	.0436329	-1.24	.1074877
-1.7	.0445654	-1.23	.1093486
-1.69	.0455139	-1.22	.1112325
-1.68	.0464786	-1.21	.1131395
-1.67	.0474596	-1.2	.1150697
-1.66	.0484572	-1.19	.1170232

TABLE VII FAILURE PROBABILITY VERSUS  $\alpha$ 

<u><math>\alpha</math></u>	<u><math>F(\alpha)</math></u>	<u><math>\alpha</math></u>	<u><math>F(\alpha)</math></u>
-1.18	.1190001	-.71	.238352
-1.17	.1210005	-.7	.2419636
-1.16	.1230244	-.69	.245097
-1.15	.1250719	-.68	.2482521
-1.14	.1271431	-.67	.2514288
-1.13	.1292381	-.66	.2546268
-1.12	.1313569	-.65	.257846
-1.11	.1334995	-.64	.2610862
-1.1	.135666	-.63	.2643472
-1.09	.1378565	-.62	.2676288
-1.08	.140071	-.61	.2709308
-1.07	.1423096	-.6	.2742531
-1.06	.1445722	-.59	.2775953
-1.05	.146857	-.58	.2809573
-1.04	.1491699	-.57	.2843388
-1.03	.1515049	-.56	.2877397
-1.02	.1538641	-.55	.2911596
-1.01	.1562476	-.54	.2945985
-1	.1586553	-.53	.2980559
-.99	.1610871	-.52	.3015318
-.98	.1635431	-.51	.3050257
-.97	.1660232	-.5	.3085375
-.96	.1685276	-.49	.3120669
-.95	.1710561	-.48	.3156137
-.94	.1736088	-.47	.3191775
-.93	.1761855	-.46	.3227581
-.92	.1787863	-.45	.3263552
-.91	.1814112	-.44	.3299686
-.9	.1840601	-.43	.3335979
-.89	.1867329	-.42	.3372428
-.88	.1894296	-.41	.340903
-.87	.1921501	-.4	.3445783
-.86	.1948945	-.39	.3482683
-.85	.1976625	-.38	.3519727
-.84	.2004541	-.37	.3556913
-.83	.2032693	-.36	.3594236
-.82	.206108	-.35	.3631694
-.81	.20897	-.34	.3669283
-.8	.2118553	-.33	.3707
-.79	.2147638	-.32	.3744842
-.78	.2176954	-.31	.3782805
-.77	.2206499	-.3	.3820886
-.76	.2236272	-.29	.3859082
-.75	.2266273	-.28	.3897388
-.74	.2296499	-.27	.3935802
-.73	.232695	-.26	.3974319
-.72	.2357624	-.25	.4012937

TABLE VII FAILURE PROBABILITY VERSUS  $\alpha$ 

<u><math>\alpha</math></u>	<u><math>F(\alpha)</math></u>	<u><math>\alpha</math></u>	<u><math>F(\alpha)</math></u>
.24	.4051652	.23	.5909541
.23	.4090459	.24	.5948348
.22	.4129356	.25	.5987063
.21	.4168339	.26	.6025681
.2	.4207403	.27	.6064198
.19	.4246546	.28	.6102612
.18	.4285763	.29	.6140918
.17	.432505	.3	.6179114
.16	.4364405	.31	.6217194
.15	.4403823	.32	.6255158
.14	.44433	.33	.6292999
.13	.4482832	.34	.6330717
.12	.4522415	.35	.6368306
.11	.4562046	.36	.6405764
.1	.4601721	.37	.6443087
.09	.4641435	.38	.6480272
.08	.4681185	.39	.6517317
.07	.4720968	.4	.6554217
.06	.4760778	.41	.659097
.05	.4800611	.42	.6627572
.04	.4840465	.43	.6664021
.03	.4880335	.44	.6700314
.02	.4920216	.45	.6736447
.01	.4960106	.46	.6772419
0	.5	.47	.6808225
.01	.5039894	.48	.6843863
.02	.5079784	.49	.6879331
.03	.5119665	.5	.6914625
.04	.5159535	.51	.6949743
.05	.5199389	.52	.6984682
.06	.5239222	.53	.7019441
.07	.5279032	.54	.7054015
.08	.5318814	.55	.7088403
.09	.5358565	.56	.7122603
.1	.5398279	.57	.7156612
.11	.5437954	.58	.7190427
.12	.5477585	.59	.7224047
.13	.5517168	.6	.7257469
.14	.55567	.61	.7290691
.15	.5596177	.62	.7323712
.16	.5635595	.63	.7356528
.17	.567495	.64	.7389138
.18	.5714237	.65	.7421539
.19	.5753454	.66	.7453731
.2	.5792597	.67	.7485712
.21	.5831661	.68	.7517478
.22	.5870644	.69	.754903

TABLE VII FAILURE PROBABILITY VERSUS  $\alpha$ 

$\alpha$	<u>F(<math>\alpha</math>)</u>	$\alpha$	<u>F(<math>\alpha</math>)</u>
.7	.7580364	1.17	.8789994
.71	.761148	1.18	.8809998
.72	.7642376	1.19	.8829767
.73	.767305	1.2	.8849302
.74	.7703501	1.21	.8868605
.75	.7733727	1.22	.8887675
.76	.7763728	1.23	.8906513
.77	.7793501	1.24	.8925122
.78	.7823046	1.25	.8943501
.79	.7852362	1.26	.8961652
.8	.7881447	1.27	.8979576
.81	.79103	1.28	.8997273
.82	.793892	1.29	.9014746
.83	.7967307	1.3	.9031994
.84	.7995459	1.31	.904902
.85	.8023375	1.32	.9065824
.86	.8051055	1.33	.9082408
.87	.8078498	1.34	.9098772
.88	.8105704	1.35	.9114919
.89	.8132671	1.36	.9130849
.9	.8159399	1.37	.9146564
.91	.8185888	1.38	.9162066
.92	.8212136	1.39	.9177354
.93	.8238145	1.4	.9192432
.94	.8263912	1.41	.92073
.95	.8289439	1.42	.9221961
.96	.8314724	1.43	.9236414
.97	.8339768	1.44	.9250662
.98	.8364569	1.45	.9264706
.99	.8389129	1.46	.9278549
1	.8413447	1.47	.929219
1.01	.8437523	1.48	.9305633
1.02	.8461358	1.49	.9318878
1.03	.848495	1.5	.9331927
1.04	.85083	1.51	.9344782
1.05	.8531409	1.52	.9357444
1.06	.8554277	1.53	.9369916
1.07	.8576903	1.54	.9382198
1.08	.8599289	1.55	.9394292
1.09	.8621434	1.56	.94062
1.1	.8643339	1.57	.9417924
1.11	.8665004	1.58	.9429466
1.12	.868643	1.59	.9440826
1.13	.8707618	1.6	.9452007
1.14	.8728568	1.61	.9463011
1.15	.874928	1.62	.9473839
1.16	.8769755	1.63	.9484492

TABLE VII FAILURE PROBABILITY VERSUS  $\alpha$ 

<u><math>\alpha</math></u>	<u><math>F(\alpha)</math></u>	<u><math>\alpha</math></u>	<u><math>F(\alpha)</math></u>
1.64	.9494974	2.11	.9825709
1.65	.9505285	2.12	.982997
1.66	.9515428	2.13	.9834142
1.67	.9525403	2.14	.9838227
1.68	.9535213	2.15	.9842224
1.69	.954486	2.16	.9846137
1.7	.9554346	2.17	.9849966
1.71	.9563671	2.18	.9853713
1.72	.9572838	2.19	.9857379
1.73	.9581849	2.2	.9860966
1.74	.9590705	2.21	.9864475
1.75	.9599409	2.22	.9867906
1.76	.9607961	2.23	.9871263
1.77	.9616365	2.24	.9874546
1.78	.962462	2.25	.9877756
1.79	.9632731	2.26	.9880894
1.8	.9640697	2.27	.9883962
1.81	.9648521	2.28	.9886962
1.82	.9656205	2.29	.9889894
1.83	.9663751	2.3	.9892759
1.84	.9671159	2.31	.9895559
1.85	.9678433	2.32	.9898296
1.86	.9685573	2.33	.9900969
1.87	.9692581	2.34	.9903581
1.88	.9699446	2.35	.9906133
1.89	.9706211	2.36	.9908625
1.9	.9712835	2.37	.991106
1.91	.9719334	2.38	.9913437
1.92	.9725711	2.39	.9915758
1.93	.9731966	2.4	.9918025
1.94	.9738102	2.41	.9920237
1.95	.974412	2.42	.9922397
1.96	.9750021	2.43	.9924506
1.97	.9755809	2.44	.9926564
1.98	.9761483	2.45	.9928572
1.99	.9767046	2.46	.9930531
2	.9772499	2.47	.9932443
2.01	.9777845	2.48	.9934309
2.02	.9783084	2.49	.9936128
2.03	.9788218	2.5	.9937903
2.04	.9793249	2.51	.9939634
2.05	.9798178	2.52	.9941322
2.06	.9803008	2.53	.9942968
2.07	.9807739	2.54	.9944573
2.08	.9812373	2.55	.9946138
2.09	.9816912	2.56	.9947664
2.1	.9821356	2.57	.994915

TABLE VII FAILURE PROBABILITY VERSUS  $\alpha$ 

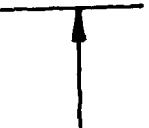
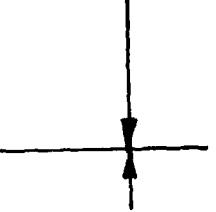
$\alpha$	<u>F(<math>\alpha</math>)</u>	$\alpha$	<u>F(<math>\alpha</math>)</u>
2.58	.99506	3.05	.9988557
2.59	.9952012	3.06	.9988932
2.6	.9953388	3.07	.9989296
2.61	.9954728	3.08	.9989649
2.62	.9956035	3.09	.9989991
2.63	.9957307	3.1	.9990323
2.64	.9958547	3.11	.9990645
2.65	.9959754	3.12	.9990957
2.66	.9960929	3.13	.9991259
2.67	.9962074	3.14	.9991552
2.68	.9963189	3.15	.9991836
2.69	.9964273	3.16	.9992111
2.7	.996533	3.17	.9992377
2.71	.9966358	3.18	.9992636
2.72	.9967358	3.19	.9992886
2.73	.9968332	3.2	.9993128
2.74	.996928	3.21	.9993363
2.75	.9970202	3.22	.999359
2.76	.9971099	3.23	.999381
2.77	.9971971	3.24	.9994023
2.78	.997282	3.25	.9994229
2.79	.9973645	3.26	.9994429
2.8	.9974448	3.27	.9994622
2.81	.9975229	3.28	.9994809
2.82	.9975988	3.29	.999499
2.83	.9976725	3.3	.9995165
2.84	.9977443	3.31	.9995335
2.85	.997814	3.32	.9995499
2.86	.9978817	3.33	.9995657
2.87	.9979476	3.34	.999581
2.88	.9980116	3.35	.9995959
2.89	.9980737	3.36	.9996102
2.9	.9981341	3.37	.9996241
2.91	.9981928	3.38	.9996375
2.92	.9982498	3.39	.9996505
2.93	.9983051	3.4	.999663
2.94	.9983589	3.41	.9996751
2.95	.9984111	3.42	.9996868
2.96	.9984617	3.43	.9996982
2.97	.9985109	3.44	.9997091
2.98	.9985587	3.45	.9997197
2.99	.998605	3.46	.9997299
3	.99865	3.47	.9997397
3.01	.9986937	3.48	.9997492
3.02	.9987361	3.49	.9997584
3.03	.9987772	3.5	.9997673
3.04	.998817	3.51	.9997759

TABLE VII FAILURE PROBABILITY VERSUS  $\alpha$ 

<u><math>\alpha</math></u>	<u><math>F(\alpha)</math></u>	<u><math>\alpha</math></u>	<u><math>P(\alpha)</math></u>
3.52	.9997842		
3.53	.9997922		
3.54	.9997999		
3.55	.9998073		
3.56	.9998145		
3.57	.9998215		
3.58	.9998282		
3.59	.9998346		
3.6	.9998408		
3.61	.9998469		
3.62	.9998527		
3.63	.9998583		
3.64	.9998636		
3.65	.9998688		
3.66	.9998739		
3.67	.9998787		
3.68	.9998833		
3.69	.9998878		
3.7	.9998922		
3.71	.9998963		
3.72	.9999004		
3.73	.9999042		
3.74	.999908		
3.75	.9999116		
3.76	.999915		
3.77	.9999183		
3.78	.9999216		
3.79	.9999246		
3.8	.9999276		
3.81	.9999305		
3.82	.9999333		
3.83	.9999359		
3.84	.9999385		
3.85	.9999409		
3.86	.9999433		
3.87	.9999456		
3.88	.9999477		
3.89	.9999499		
3.9	.9999519		
3.91	.9999538		
3.92	.9999557		
3.93	.9999575		
3.94	.9999592		
3.95	.9999609		
3.96	.9999625		
3.97	.999964		
3.98	.9999655		
		3.99	.9999669
		4	.9999683

#### G. HP-34C PROGRAMS

The following program listing PL-15 is to be used to compute the Incomplete Gamma Functions,  $\text{erf } (\alpha)$  and its inverse, and to solve the accelerated test rranscendental function (which is discussed in a later section).

001	25 13 11	LBL A	 $f(x)$
	23 5	STO 5	
	24 3	RCL 3	
	25 3	$y^x$	
005	24 0	RCL 0	
	61	x	
	32	CHS	$\text{Transcendental Function}$ $f(x)$
	1	1	
	51	+	
010	24 4	RCL 4	
	25 3	$y^x$	
	24 2	RCL 2	
	61	x	
	32	CHS	
015	24 5	RCL 5	 $\text{erf}(x)$
	51	+	
	25 12	RTN	
	25 13 0	LBL 0	
	15 3	$x^2$	
020	2	2	
	71	:	$\text{erf}^{-1}(x)$
	32	CHS	
	15 1	$e^x$	
	25 12	RTN	
025	25 13 1	LBL 1	 $\gamma(x, \tau)$
	13 12	GSB B	
	24 6	RCL 6	
	41	-	
	25 12	RTN	
030	25 13 12	LBL B	
	23 7	STO 7	
	0	0	
	31	ENTER ↑	
035	24 7	RCL 7	
	14 72 0	f0	$\text{erf}(x) +$ $\text{erf}^{-1}(x)$
	2	2	
	25 73	π	
	61	$\sqrt{x}$	
	14 3	$1/x$	
040	25 2	RTN	
	61	LBL 4	
	25 12	STO 8	
	25 13 4	R+ STO 9	
	23 8	0	
045	15 22	ENTER ↑	
	23 9	RCL 8	
	0	f2	
	31	RTN	
	24 8		
050	14 72 2		$\text{Incomplete Gamma Functions}$ $\gamma(x, \tau)$
	25 12		

052	25 13 3	LBL 3	—
	23 8	STO 8	↑
	15 22	R↓	
055	23 9	STO 9	
	24 8	RCL 8	Q( $\alpha, \tau$ )
	31	ENTER ↑	
	24 .1	RCL .1	
	14 72 2	f2	
060	25 12	RTN	—
	25 13 2	LBL 2	↑
	23 .0	STO .0	
	32	CHS	
	15 1	e <sup>x</sup>	
065	24 .0	RCL .0	
	24 9	RCL 9	Common
	1	1	
	41	-	
070	25 3	y <sup>x</sup>	
071	61	x	
072	25 12	RTN	—

## H. ACCELERATED RANDOM TEST LEVEL COMPUTATION

The computation methods in this section calculate the accelerated random input vibration level  $\ddot{x}_2$  that will cumulate the same fatigue damage to a structural element being stressed for  $T_2$  hours as a random input vibration level  $\ddot{x}_1$  for  $T_1$  hours. Fracture Mechanics effects causes the relationship between parameters to be a transcendental function as follows:

$$\ddot{x}_2 - b_4 [ 1 - b_2 \ddot{x}_2^{\eta(\theta-2)} ]^{1/\eta\theta} = 0$$

$\ddot{x}_2$  is computed by solving the above function. These programs use the half-interval technique.

### INPUT PARAMETERS:

- $a_i$  = initial crack half-length (inches); NOTE:  $a_i$  must be  $>0.004$  inches
- $\ddot{x}_1$  = input acceleration rms level at the service environment (g rms)
- $\ddot{x}_2$  = input acceleration rms level at the accelerated test environment (g rms)
- $C_4$  = rms stress per g rms constant (ksi/g rms)
- $T_1$  = service environment duration (time units)
- $T_2$  = accelerated test duration (same time units as  $T_1$ ).
- $\eta$  = damping linearity constant
- $\theta$  = material crack growth rate constant
- $Y$  = geometrical parameter
- $\bar{A}$  = material sinusoidal fatigue curve constant (ksi)
- $\bar{C}$  = material random fatigue curve constant (ksi)
- $\Delta K_c$  = material fracture toughness (ksi  $\sqrt{\text{in}}$ )

The constant  $C_4$  is the ratio of the rms stress in the structural element that is cumulating fatigue damage to the "black box" rms vibration input acceleration level. These programs assume that the power spectral density of the input acceleration retains the same shape at both  $\ddot{x}_1$  and  $\ddot{x}_2$  levels, especially in the vicinity of structural resonant frequencies. Otherwise  $C_4$  will take on a different value at each input acceleration level. This is because the rms stress level in the structural element (hence, fatigue) is related to the square root of the power spectral density of the acceleration input in the regions of the resonant frequencies.

The constant  $\eta$  denotes the linearity of the structural assembly in relating the rms stress level  $\sigma$  of the structural element to the input acceleration level as follows:

$$\sigma_1 = C_4 \ddot{x}_1^\eta \quad ; \quad \sigma_2 = C_4 \ddot{x}_2^\eta$$

$\eta = 1$  represents the damping linearity system.  $\eta = 0.833$  represents a system whose damping is controlled by internal stress-strain hysteresis damping.  $\eta = 1.5$  represents a system controlled by Coulomb friction damping.

Define

CONSTANTS:

$$b_1 = \frac{1}{a_1} \left[ \frac{\Delta K_c}{C_5 Y} \right]^2$$

$$C_5 = \left( \frac{2A}{C} \right) C_4$$

$$b_2 = \left( \frac{1}{b_1} \right)^{\frac{\theta - 2}{2}}$$

$$b_3 = 1 - b_2 \ddot{x}_1^{n(\theta - 2)}$$

$$b_4 = \ddot{x}_1 \left( \frac{T_1}{T_2} \right)^{1/n\theta} \left( \frac{1}{b_3} \right)^{1/n\theta}$$

$$\ddot{x}_{2_{\max}} = b_1^{1/2n}$$

For convenience let  $\ddot{x}_2$  be also referred to as  $x$ . The value of  $x$  (i.e.  $\ddot{x}_2$ ) to be solved for is that value that sets the following function equal to zero:

$$f(x) = x - b_4 [ 1 - b_2 x^{n(\theta - 2)} ]^{1/n\theta}$$

$\ddot{x}_2$  is the largest value of  $x$  that will not cause computational problems (e.g.  $\ln$  of a negative number). It represents the largest value of  $x$  that has practical use. If  $\ddot{x}_2 > \ddot{x}_{2\max}$ , fatigue failure will occur during the application of the first vibration cycle. A similar practical limit is imposed on the selection of the value for  $a_i$ . If  $a_i$  is chosen larger than  $a_{c2}$  (see below),  $\ddot{x}_2$  will be less than  $\ddot{x}_1$ , which is meaningless for an "accelerated" test.

$a_{c2}$  = critical crack size at  $\ddot{x}_2$

$$a_{c2} = \left[ \frac{\Delta K_c}{Y C_5 \ddot{x}_2^n} \right]^2 \text{ inches}$$

## 1. BASIC LANGUAGE (PL-16)

PL-16 solves for  $\ddot{x}_2$ .

### INPUT DATA:

$A_1, C_4, N, 0, K, Y, C, A, T_2, T_1, X_1$

represents

$a_1, C_4, \eta, \theta, \Delta K_c, Y, \bar{C}, \bar{A}, T_2, T_1, \ddot{x}_1$

### OUTPUT DATA:

$X_2 = \ddot{x}_2$

### EXAMPLES:

RUN

```
WHAT ARE A1,C4,N,0,K,Y,C,A,T2,T1,X1
? .007,1,.833,4,20,1.77,80,180,1,1000,1
X2= 7.869127
```

ready  
\*RUN

```
WHAT ARE A1,C4,N,0,K,Y,C,A,T2,T1,X1
? .6,1,.833,4,20,1.77,80,180,1,1000,1
X2= 0.890453
```

```
10 PRINT " WHAT ARE A1,C4,N,O,K,Y,C,A,T2,T1,X1"
20 INPUT A1,C4,N,O,K,Y,C,A,T2,T1,X1
30 E=1E-9
40 C5=2*A*C4/C
50 B1=(K/(C5*Y))**2/A1
60 B2=(1/B1)**((O-2)/2)
70 B3=X1**((N*(O-2))*(-B2)+1
80 B4= (1/B3)**(1/(N*O))
90 B4=B4*X1*(T1/T2)**(1/(N*O))
100 M=B1**(1/(2*N))
110 DEF FNX(X)=X-B4*(1-B2*X**((N*(O-2))*((1/(N*O))
120 H=M
130 X4=FNX(X)*FNX(H)
140 IF X4>0 THEN 230
150 H=H/2
160 X3=FNX(X)*FNX(X+H)
170 IF X3< 0 THEN 190
180 X=X+H
190 IF H>E THEN 210
200 GO TO 150
210 PRINT "X2=";X
220 GO TO 240
230 PRINT"PHYSICALLY IMPOSSIBLE DATA INPUT SET"
240 END
```

2. TI-59 (PL-17)

Enter PL-17 into the computer; then execute the program as shown in the following example :

<u>INPUT PARAMETER</u>	<u>ENTER</u>	<u>PRESS</u>
$a_i$	$7 \times 10^{-3}$	R/S
$\ddot{x}_1$	1	R/S
$c_4$	1	R/S
$T_1/T_2$	$10^3$	R/S
$\eta$	.833	R/S
$\theta$	4	R/S
$\bar{A}$	180	R/S
$\bar{C}$	80	R/S
$Y$	1.77	R/S
$\Delta K_c$	20	R/S
<u>PRESS</u>		<u>DISPLAY</u>
R/S		$\ddot{x}_2 = 7.8722755$

For  $a_i = 0.6$  inches  $\ddot{x}_2 = 3.8934211$  g rms

Execution time  $\approx$  2 minutes

## TI-59 PL-17 LISTING

## LRN

LOC	CODE	KEY	LOC	CODE	KEY
000	42	STD	100	00	00
001	00	R	101	01	1
002	91	R	102	02	2
003	42	R	103	03	3
004	41	R	104	04	4
005	12	R	105	05	5
006	11	R	106	06	6
007	09	R	107	07	7
008	08	R	108	08	8
009	07	R	109	09	9
010	06	R	110	00	0
011	05	R	111	01	1
012	04	R	112	02	2
013	03	R	113	03	3
014	02	R	114	04	4
015	01	R	115	05	5
016	00	R	116	06	6
020	00	R	117	07	7
021	00	R	118	08	8
022	00	R	119	09	9
023	00	R	120	00	0
030	00	R	121	01	1
031	00	R	122	02	2
032	00	R	123	03	3
033	00	R	124	04	4
034	00	R	125	05	5
035	00	R	126	06	6
036	00	R	127	07	7
037	00	R	128	08	8
038	00	R	129	09	9
039	00	R	130	00	0
040	00	R	131	01	1
041	00	R	132	02	2
042	00	R	133	03	3
043	00	R	134	04	4
044	00	R	135	05	5
045	00	R	136	06	6
046	00	R	137	07	7
047	00	R	138	08	8
048	00	R	139	09	9
049	00	R	140	00	0
			141	01	1
			142	02	2
			143	03	3
			144	04	4
			145	05	5
			146	06	6
			147	07	7
			148	08	8
			149	09	9
			150	00	0
			151	01	1
			152	02	2
			153	03	3
			154	04	4
			155	05	5
			156	06	6
			157	07	7
			158	08	8
			159	09	9
			160	00	0
			161	01	1
			162	02	2
			163	03	3
			164	04	4
			165	05	5
			166	06	6
			167	07	7
			168	08	8
			169	09	9
			170	00	0
			171	01	1
			172	02	2
			173	03	3
			174	04	4
			175	05	5
			176	06	6
			177	07	7
			178	08	8
			179	09	9
			180	00	0
			181	01	1
			182	02	2
			183	03	3
			184	04	4
			185	05	5
			186	06	6
			187	07	7
			188	08	8
			189	09	9
			190	00	0
			191	01	1
			192	02	2
			193	03	3
			194	04	4
			195	05	5
			196	06	6
			197	07	7
			198	08	8
			199	09	9
			200	00	0
			201	01	1
			202	02	2
			203	03	3
			204	04	4
			205	05	5
			206	06	6
			207	07	7
			208	08	8
			209	09	9
			210	00	0
			211	01	1
			212	02	2
			213	03	3
			214	04	4
			215	05	5
			216	06	6
			217	07	7
			218	08	8
			219	09	9
			220	00	0
			221	01	1
			222	02	2
			223	03	3
			224	04	4
			225	05	5
			226	06	6
			227	07	7
			228	08	8
			229	09	9
			230	00	0
			231	01	1
			232	02	2
			233	03	3
			234	04	4
			235	05	5
			236	06	6
			237	07	7
			238	08	8
			239	09	9
			240	00	0
			241	01	1
			242	02	2
			243	03	3
			244	04	4
			245	05	5
			246	06	6
			247	07	7
			248	08	8
			249	09	9
			250	00	0
			251	01	1
			252	02	2
			253	03	3
			254	04	4
			255	05	5
			256	06	6
			257	07	7
			258	08	8
			259	09	9
			260	00	0
			261	01	1
			262	02	2
			263	03	3
			264	04	4
			265	05	5
			266	06	6
			267	07	7
			268	08	8
			269	09	9
			270	00	0
			271	01	1
			272	02	2
			273	03	3
			274	04	4
			275	05	5
			276	06	6
			277	07	7
			278	08	8
			279	09	9
			280	00	0
			281	01	1
			282	02	2
			283	03	3
			284	04	4
			285	05	5
			286	06	6
			287	07	7
			288	08	8
			289	09	9
			290	00	0
			291	01	1
			292	02	2
			293	03	3
			294	04	4
			295	05	5
			296	06	6
			297	07	7
			298	08	8
			299	09	9
			300	00	0
			301	01	1
			302	02	2
			303	03	3
			304	04	4
			305	05	5
			306	06	6
			307	07	7
			308	08	8
			309	09	9
			310	00	0
			311	01	1
			312	02	2
			313	03	3
			314	04	4
			315	05	5
			316	06	6
			317	07	7
			318	08	8
			319	09	9
			320	00	0
			321	01	1
			322	02	2
			323	03	3
			324	04	4
			325	05	5
			326	06	6
			327	07	7
			328	08	8
			329	09	9
			330	00	0
			331	01	1
			332	02	2
			333	03	3
			334	04	4
			335	05	5
			336	06	6
			337	07	7
			338	08	8
			339	09	9
			340	00	0
			341	01	1
			342	02	2
			343	03	3
			344	04	4
			345	05	5
			346	06	6
			347	07	7
			348	08	8
			349	09	9
			350	00	0
			351	01	1
			352	02	2
			353	03	3
			354	04	4
			355	05	5
			356	06	6
			357	07	7
			358	08	8
			359	09	9
			360	00	0
			361	01	1
			362	02	2
			363	03	3
			364	04	4
			365	05	5
			366	06	6
			367	07	7
			368	08	8
			369	09	9
			370	00	0
			371	01	1
			372	02	2
			373	03	3
			374	04	4
			375	05	5
			376	06	6
			377	07	7
			378	08	8
			379	09	9
			380	00	0
			381	01	1
			382	02	2
			383	03	3
			384	04	4
			385	05	5
			386	06	6

LOC	CODE	KEY	LOC	CODE	KEY
100			150		
101			151		
102			152		
103			153		
104			154		
105			155		
106			156		
107			157		
108			158		
109			159		
110			160		
111			161		
112			162		
113			163		
114			164		
115			165		
116			166		
117			167		
118			168		
119			169		
120			170		
121			171		
122			172		
123			173		
124			174		
125			175		
126			176		
127			177		
128			178		
129			179		
130			180		
131			181		
132			182		
133			183		
134			184		
135			185		
136			186		
137			187		
138			188		
139			189		
140			190		
141			191		
142			192		
143			193		
144			194		
145			195		
146			196		
147			197		
148			198		
149			199		

LOC	CODE	KEY	LOC	CODE	KEY
241	0	+	242	0	+
243	0	0	244	0	0
245	0	0	246	0	0
247	0	0	248	0	0
249	0	0	250	0	0
251	0	0	252	0	0
253	0	0	254	0	0
255	0	0	256	0	0
257	0	0	258	0	0
259	0	0	260	0	0
261	0	0	262	0	0
263	0	0	264	0	0
265	0	0	266	0	0
267	0	0	268	0	0
269	0	0	270	0	0
271	0	0	272	0	0
273	0	0	274	0	0
275	0	0	276	0	0
277	0	0	278	0	0
279	0	0	280	0	0
281	0	0	282	0	0
283	0	0	284	0	0
285	0	0	286	0	0
287	0	0	288	0	0
289	0	0	290	0	0
291	0	0	292	0	0
293	0	0	294	0	0
295	0	0	296	0	0
297	0	0	298	0	0
299	0	0	300	0	0
					RTN

LRN

## ACCELERATED $\ddot{x}_2$ (HP-34C)

The following program listing solves for the accelerated random input vibration level  $\ddot{x}_2$  to accomplish the same goal as PL-16. PL-16 is written in BASIC language. PL-15 is written for the HP-34C programmable Calculator. The constants  $C_5$ ,  $\ddot{x}_{2\max}$ ,  $b_1$  thru  $b_4$  must be calculated separately as shown below. Then their values are entered into PL-15.

### INPUT PARAMETERS:

$a_1$ (inches)	$\theta$
$\ddot{x}_1$ (g rms)	$Y$
$C_4$ (ksi/g rms)	$\bar{A}$ (ksi)
$T_1/T_2$	$\bar{C}$ (ksi)
$\eta$	$\Delta K_C$ (ksi $\sqrt{\text{in}}$ )

### CONSTANTS:

$$b_1 = \frac{1}{a_1} \left[ \frac{\Delta K_C}{C_5 Y} \right]^2$$

$$C_5 = \left( \frac{2\bar{A}}{\bar{C}} \right) C_4$$

$$b_2 = \left( \frac{1}{b_1} \right)^{\frac{\theta - 2}{2}}$$

$$b_3 = 1 - b_2 \ddot{x}_1^{\eta(\theta - 2)}$$

$$b_4 = \ddot{x}_1 \left( \frac{T_1}{T_2} \right)^{1/\eta\theta} \left( \frac{1}{b_3} \right)^{1/\eta\theta}$$

$$\ddot{x}_{2\max} = b_1^{1/2\eta}$$

$$f(x) = x - b_4 \left[ \frac{n(\theta - 2)}{1 - b_2 x} \right]^{1/n\theta}$$

EXAMPLE:

HP-34C

$$b_2 = 1.1102214 \times 10^{-3} *$$

R<sub>0</sub>

$$b_3 = 9.9888978 \times 10^{-1}$$

R<sub>1</sub>

$$b_4 = 7.952523$$

R<sub>2</sub>

$$n(\theta - 2) = 1.666$$

R<sub>3</sub>

$$1/n\theta = 3.0012005 \times 10^{-1}$$

R<sub>4</sub>

$$\ddot{x}_{2_{\max}} \approx 59.35586$$

$$\ddot{x}_2 \equiv x \quad x \quad R_5$$

$$f(x) = R_5 - R_2 \left[ \frac{1 - R_0 x R_5}{1 - R_0 x R_5} \right]^{R_3} R_4$$

Two initial guesses:  $\ddot{x}_1$  ;  $\ddot{x}_{2_{\max}}$  (i.e. 1; 59.35)

Program uses 17 lines. Refer to the following page for execution instructions. The solution  $\ddot{x}_2$  for the above example is:

$$\ddot{x}_2 = 7.8691 \quad \leftarrow$$

\*  $a_1 = .007$  inches for all of the above parameter values.

$a_1 > .004$  inches for these equations to apply.

Turn On

Enter values of desired  $f(x)$ coefficients into  $R_0 \rightarrow R_4$ Enter two initial guesses for  $x$ : $\ddot{x}_1$ 

ENTER ↑

 $\ddot{x}_{2_{\max}} *$ 

f SOLVE A

\*The value for  $\ddot{x}_{2_{\max}}$  entered should be slightly less than the actual value of  $\ddot{x}_{2_{\max}}$ . Otherwise the program will take the ln of a negative number (which is illegal) and "ERROR 0" will appear. EXAMPLE:  $\ddot{x}_{2_{\max}} = 3.0199$ . For  $\ddot{x}_{2_{\max}}$  enter the value of 3.01.

J. REFERENCES

1. Abramowitz, M., and Stegun, I., Handbook of Mathematical Functions, National Bureau of Standards, 10th Printing, December, 1972.
2. Papoulis, A., Probability, Random Variables, and Stochastic Processes, McGraw-Hill Book Co., New York, 1965.

## I. SYMBOLS

$\Gamma(\alpha)$	Gamma Function with argument $\alpha$
$\alpha$	variable
$x$	dummy variable, variable
$S$	variable
$Y$	variable
$\gamma(\alpha, \tau)$	Incomplete Gamma Function with argument parameters $\alpha$ and $\tau$ .
$Q(\alpha, \tau)$	Incomplete Gamma Function with argument parameters $\alpha$ and $\tau$ .
$y$	variable
$\tau$	variable
$x^2$	variable
$v, v_0$	variable
$Q(x^2   v)$	Incomplete Gamma Function Parameters
$P(x^2   v)$	
$Q_0(\alpha, \tau)$	Normalized Incomplete Gamma Function with argument parameters $\alpha$ and $\tau$ .
$\phi$	interpolation variable
$w$	interpolation variable
$\text{erf}_P(\alpha)$	error function defined by Papoulis
$\text{erf}(\alpha)$	
$\text{erf}^{-1}(\alpha)$	inverse error function
$F(N)$	probability of failure in $N$ stress cycles
$z$	variable
$g_1, \dots, g_{10}$	constants
$K$	variable